



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On	03/02/2022	Index Future	812.65000	812.65000		814.32300	814.32300			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	822.72400	822.72400		824.28400	824.28400			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	833.35900	833.35900		834.80200	834.80200			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	844.21500	844.21500		845.83700	845.83700			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	928.70100	928.70100		930.40900	930.40900			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	940.21400	940.21400		941.79100	941.79100			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	952.36800	952.36800		953.80800	953.80800			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	964.77400	964.77400		966.41600	966.41600			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	826.16100	826.16100		826.83700	826.83700			0.00	0.00	0	188.0
ALBI	On	05/05/2022	Index Future	836.40300	836.40300		836.95200	836.95200			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	847.21500	847.21500		847.63100	847.63100			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	858.25100	858.25100		858.83600	858.83600			0.00	0.00	0	0.0

an
ast

00
00
00
00

00
00
00
00

00
00
00
00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.32793		78.63273		11.31966	78.67617			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.55199		75.84983		11.54598	75.88051			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.78142		76.86014		11.77774	76.87839			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.01974		74.08981		12.01271	74.12366			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.73792		77.61223		11.74463	77.57144			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.94650		74.33648		11.95575	74.28189			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.15435		75.32717		12.16620	75.25921			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.37021		72.05750		12.37984	72.00387			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	815.27300		815.27300		815.97300	815.97300			0.00	24,458,190.00	3	557.0
GOVI	On 05/05/2022	GOVI	825.38000		825.38000		825.95500	825.95500			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	836.04900		836.04900		836.49400	836.49400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	846.94000		846.94000		847.55200	847.55200			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.02216		155.02216		155.09392	155.09392			0.00	549,863,601.52	3,547	2,190.0
I2025	On 05/05/2022	Bond Future	156.98551		156.98551		157.03168	157.03168			0.00	0.00	0	3,829.0
I2025	On 04/08/2022	Bond Future	157.46178		157.46178		157.48200	157.48200			0.00	25,351,346.58	161	161.0
I2025	On 03/11/2022	Bond Future	159.52854		159.52854		159.58031	159.58031			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.48390		113.48390		113.93236	113.93236			0.00	217,775,604.10	1,919	2,244.0
I2029	On 05/05/2022	Bond Future	113.71994		113.71994		114.15460	114.15460			0.00	21,720,508.54	191	2,391.0
I2029	On 04/08/2022	Bond Future	115.23414		115.23414		115.65526	115.65526			0.00	212,491,754.16	1,844	1,844.0
I2029	On 03/11/2022	Bond Future	115.52169		115.52169		115.97106	115.97106			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	110.39702		110.39702		110.50299	110.50299			0.00	1,080,014,046.66	9,783	2,777.0
I2033	On 05/05/2022	Bond Future	110.51164		110.51164		110.60003	110.60003			0.00	34,479,631.68	312	2,900.0
I2033	On 04/08/2022	Bond Future	111.98305		111.98305		112.05386	112.05386			0.00	1,060,591,466.55	9,471	4,967.0
I2033	On 03/11/2022	Bond Future	112.14662		112.14662		112.24039	112.24039			0.00	0.00	0	0.0

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On	28/02/2033			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On	03/02/2022			Bond Future	124.39482	124.39482	124.71388	124.71388			0.00	531,165,881.40	4,270	3,778.0
I2038	On	05/05/2022			Bond Future	125.97027	125.97027	126.27209	126.27209			0.00	0.00	0	2,982.0
I2038	On	04/08/2022			Bond Future	125.83176	125.83176	126.11644	126.11644			0.00	335,844,967.44	2,669	2,669.0
I2038	On	03/11/2022			Bond Future	127.48356	127.48356	127.79701	127.79701			0.00	0.00	0	0.0
I2038	On	31/01/2038			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On	03/02/2022			Bond Future	114.30593	114.30593	114.30499	114.30499			0.00	116,706,354.53	1,021	9,876.0
I2046	On	05/05/2022			Bond Future	113.86619	113.86619	113.84566	113.84566			0.00	47,026,736.47	413	14,004.0
I2046	On	04/08/2022			Bond Future	115.38239	115.38239	115.34231	115.34231			0.00	70,267,875.51	609	609.0
I2046	On	03/11/2022			Bond Future	114.97220	114.97220	114.95434	114.95434			0.00	0.00	0	0.0
I2046	On	31/03/2046			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On	03/02/2022			Bond Future	116.01318	116.01318	116.33856	116.33856			0.00	293,861,384.94	2,533	6,147.0
I2050	On	05/05/2022			Bond Future	117.48241	117.48241	117.79194	117.79194			0.00	0.00	0	7,479.0
I2050	On	04/08/2022			Bond Future	117.03074	117.03074	117.32455	117.32455			0.00	139,734,703.56	1,194	1,194.0
I2050	On	03/11/2022			Bond Future	118.56692	118.56692	118.88800	118.88800			0.00	0.00	0	0.0
I2050	On	31/12/2050			Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On	03/02/2022			Index Future	304.24100	304.24100	304.63100	304.63100			0.00	331,622,690.00	109	374.0
IGOV	On	05/05/2022			Index Future	308.08800	308.08800	308.43300	308.43300			0.00	335,815,920.00	109	125.0
IGOV	On	04/08/2022			Index Future	312.14500	312.14500	312.44300	312.44300			0.00	0.00	0	0.0
IGOV	On	03/11/2022			Index Future	316.28500	316.28500	316.64700	316.64700			0.00	0.00	0	0.0
JIBAR FUTURE	On	19/01/2022			Jibar Tradeable Future	3.89500	96.10500	3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.22000	95.78000	4.23000	95.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.29500	95.70500	4.29500	95.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.67000	95.33000	4.66000	95.34000			0.00	0.00	0	0.0
JIBAR FUTURE	On	18/05/2022			Jibar Tradeable Future	4.76000	95.24000	4.74000	95.26000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	5.09500	94.90500	5.06500	94.93500			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.58000	94.42000	5.51000	94.49000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.11500	93.88500	6.07500	93.92500			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.39500	93.60500	6.32500	93.67500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.62000	93.38000	6.58000	93.42000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.83000	93.17000	6.77000	93.23000			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	6.99500	93.00500	6.96500	93.03500			0.00	0.00	0	0.0
R186	On	03/02/2022			Bond Future	7.85688	111.91231	7.79627	112.16958		5.28	0.00	3,350,878,386.02	29,942	46,533.0
R186	On	05/05/2022			Bond Future	8.05236	113.30188	7.96409	113.65659		5.24	0.00	756,856,558.40	6,680	43,765.0
R186	On	05/05/2022	6.73	Call	Bond Future	52.44000	0.05244	71.01000	0.07101	52.440	5.01	0.04	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	221.24000	0.22124	282.36000	0.28236	221.240	4.79	0.15	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	385.62000	0.38562	476.60000	0.47660	385.620	4.89	0.23	0.00	0	3,600.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	7.88	Call	933.51000		0.93351	1,095.39000	1.09539	933.510	5.09	0.42	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	1,453.67000		1.45367	1,662.11000	1.66211	1,453.670	5.20	0.55	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,963.27000		1.96327	2,205.91000	2.20591	1,963.270	5.28	0.65	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	462.64000		0.46264	389.38000	0.38938	462.640	5.41	0.23	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	264.61000		0.26461	219.69000	0.21969	264.610	5.60	0.15	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	166.60000		0.16660	137.08000	0.13708	166.600	5.75	0.10	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.25635		109.49619	8.13580	109.95355		5.27	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	161.26000		0.16126	211.24000	0.21124	161.260	4.60	0.09	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	1,157.15000		1.15715	1,354.26000	1.35426	1,157.150	5.14	0.40	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	308.93000		0.30893	259.42000	0.25942	308.930	6.22	0.12	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			8.47649		110.90834	8.30767	111.51203		5.10	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			321.68681		321.68681	321.79093	321.79093			0.00	273,433,788.50	850	1,090.0	
R197	On 05/05/2022	Bond Future			325.76097		325.76097	325.81120	325.81120			0.00	36,485,228.64	112	588.0	
R197	On 04/08/2022	Bond Future			321.72284		321.72284	321.71934	321.71934			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.94601		325.94601	326.00692	326.00692			0.00	0.00	0	0.0	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R202	On 03/02/2022	Bond Future			240.89220		240.89220	240.89061	240.89061			0.00	39,988,105.20	166	6,620.0	
R202	On 05/05/2022	Bond Future			243.94308		243.94308	243.90005	243.90005			0.00	487,886.16	2	6,351.0	
R202	On 04/08/2022	Bond Future			242.74240		242.74240	242.65798	242.65798			0.00	22,089,558.40	91	91.0	
R202	On 03/11/2022	Bond Future			245.92847		245.92847	245.89143	245.89143			0.00	0.00	0	0.0	
R202	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			5.15277		106.07662	5.14330	106.08642		1.05	0.00	0.00	0	15,452.0	
R2023	On 05/05/2022	Bond Future			5.20501		103.46969	5.21504	103.46171		0.90	0.00	0.00	0	12,904.0	
R2023	On 04/08/2022	Bond Future			5.21871		104.79991	5.26588	104.77397		0.61	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			5.09274		102.27672	5.10919	102.27164		0.36	0.00	0.00	0	0.0	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2030	On 03/02/2022	Bond Future			9.47117		92.06379	9.43310	92.26286		8.79	0.00	2,656,040,341.50	28,850	71,094.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	0.05000		0.00005	0.13000	0.00013	0.050	8.09	0.00	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	11.49000		0.01149	19.32000	0.01932	11.490	8.20	0.02	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.20	Call	174.88000		0.17488	232.56000	0.23256	174.880	8.47	0.19	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	1,031.64000		1.03164	927.62000	0.92762	1,031.640	8.63	0.64	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,069.33000		1.06933	1,222.58000	1.22258	1,069.330	8.91	0.66	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	171.83000		0.17183	152.06000	0.15206	171.830	9.15	0.18	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.80	Call	1,852.23000		1.85223	2,033.51000	2.03351	1,852.230	9.19	0.84	0.00	0	950.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/02/2022	Bond Future	9.90	Put	92.59000	0.09259		82.45000	0.08245	92.590	9.36	0.11	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	0.13000	0.00013		0.14000	0.00014	0.130	10.67	0.00	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.67257	93.20695		9.63577	93.39289		8.60	0.00	2,656,677,695.85	28,503	46,164.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	11.75000	0.01175		13.97000	0.01397	11.750	8.21	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	44.58000	0.04458		51.60000	0.05160	44.580	8.08	0.03	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	115.49000	0.11549		131.05000	0.13105	115.490	7.97	0.07	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	282.89000	0.28289		314.53000	0.31453	282.890	7.92	0.14	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	351.46000	0.35146		388.57000	0.38857	351.460	7.98	0.17	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,638.95000	2.63895		2,528.38000	2.52838	2,638.950	8.32	0.64	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,140.78000	1.14078		1,081.69000	1.08169	1,140.780	8.74	0.37	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	775.05000	0.77505		732.67000	0.73267	775.050	9.00	0.27	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	200.55000	0.20055		188.84000	0.18884	200.550	10.03	0.08	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.88424	90.41949		9.84878	90.59229		8.59	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	185.35000	0.18535		201.33000	0.20133	185.350	8.09	0.08	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	690.80000	0.69080		735.58000	0.73558	690.800	7.98	0.23	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	720.29000	0.72029		691.08000	0.69108	720.290	9.49	0.20	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.09389	91.58574		10.05274	91.77947		8.32	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future			9.92551	92.38917		9.89661	92.55848		9.82	0.00	1,082,985,850.74	11,722	86,353.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	0.09000	0.00009		0.20000	0.00020	0.090	8.78	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	1.76000	0.00176		3.20000	0.00320	1.760	8.83	0.00	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	110.20000	0.11020		146.14000	0.14614	110.200	9.11	0.13	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	146.74000	0.14674		190.30000	0.19030	146.740	9.19	0.16	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,126.52000	1.12652		1,043.07000	1.04307	1,126.520	9.52	0.64	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	674.02000	0.67402		780.01000	0.78001	674.020	9.66	0.47	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	823.45000	0.82345		760.13000	0.76013	823.450	9.66	0.53	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,139.31000	1.13931		1,271.88000	1.27188	1,139.310	9.88	0.64	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	302.67000	0.30267		279.90000	0.27990	302.670	10.04	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	106.48000	0.10648		100.07000	0.10007	106.480	10.44	0.11	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	62.36000	0.06236		59.35000	0.05935	62.360	10.66	0.07	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	39.61000	0.03961		38.15000	0.03815	39.610	10.82	0.05	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	17.83000	0.01783		17.56000	0.01756	17.830	11.03	0.02	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	3.63000	0.00363		3.77000	0.00377	3.630	11.41	0.01	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	2.57000	0.00257		2.70000	0.00270	2.570	11.49	0.00	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	0.64000	0.00064		0.71000	0.00071	0.640	11.68	0.00	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.11600	89.38862		10.08862	89.54433		9.91	0.00	1,130,676,654.38	12,649	66,310.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	636.60000	0.63660		683.03000	0.68303	636.600	9.05	0.25	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,082.04000	2.08204		2,176.07000	2.17607	2,082.040	9.84	0.54	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,440.82000	2.44082		2,542.59000	2.54259	2,440.820	9.95	0.59	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	495.14000	0.49514		475.22000	0.47522	495.140	10.90	0.17	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	360.82000	0.36082		346.35000	0.34635	360.820	11.23	0.13	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.30961	90.55756		10.28378	90.70013		9.48	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/08/2022	Bond Future	8.97	Call	256.45000	0.25645		273.35000	0.27335	256.450	8.50	0.10	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,061.73000	1.06173		1,109.99000	1.10999	1,061.730	8.73	0.30	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	603.69000	0.60369		586.16000	0.58616	603.690	10.78	0.16	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.51027	87.57745		10.47992	87.74002		9.55	0.00	0.00	0	0.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2035	On 03/02/2022	Bond Future			10.37900	93.31234		10.37028	93.36923		11.00	0.00	2,379,651,294.68	25,502	61,147.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	7.18000	0.00718		9.81000	0.00981	7.180	9.95	0.01	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	53.13000	0.05313		64.88000	0.06488	53.130	10.02	0.06	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	198.53000	0.19853		226.20000	0.22620	198.530	10.25	0.18	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	447.99000	0.44799		490.63000	0.49063	447.990	10.54	0.33	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	495.31000	0.49531		539.96000	0.53996	495.310	10.58	0.36	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	970.08000	0.97008		965.08000	0.96508	970.080	10.72	0.54	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	746.30000	0.74630		799.00000	0.79900	746.300	10.74	0.47	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	317.82000	0.31782		325.10000	0.32510	317.820	11.20	0.24	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	263.03000	0.26303		270.63000	0.27063	263.030	11.28	0.21	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	35.81000	0.03581		39.73000	0.03973	35.810	12.15	0.04	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	31.80000	0.03180		35.46000	0.03546	31.800	12.18	0.03	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	22.16000	0.02216		25.09000	0.02509	22.160	12.30	0.02	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.28	Put	7.62000	0.00762		9.04000	0.00904	7.620	12.62	0.01	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	11.33	Put	5.50000	0.00550		6.63000	0.00663	5.500	12.71	0.01	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	11.39	Put	3.70000	0.00370		4.54000	0.00454	3.700	12.82	0.00	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.73	Put	0.29000	0.00029		0.41000	0.00041	0.290	13.27	0.00	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.88	Put	0.08000	0.00008		0.12000	0.00012	0.080	13.43	0.00	0.00	0	1,800.0	
R2035	On 05/05/2022	Bond Future			10.56474	89.97012		10.55813	90.01209		11.16	0.00	2,397,883,638.24	26,652	57,127.0	
R2035	On 05/05/2022	Bond Future	10.72	Call	2,674.01000	2.67401		2,708.42000	2.70842	2,674.010	11.13	0.58	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	10.82	Put	1,458.47000	1.45847		1,452.53000	1.45253	1,458.470	11.24	0.37	0.00	0	1,200.0	
R2035	On 05/05/2022	Bond Future	12.64	Put	83.33000	0.08333		84.27000	0.08427	83.330	14.22	0.03	0.00	0	1,200.0	
R2035	On 04/08/2022	Bond Future			10.75882	91.10628		10.75441	91.13350		10.68	0.00	0.00	0	0.0	
R2035	On 04/08/2022	Bond Future	9.53	Call	364.35000	0.36435		370.85000	0.37085	364.350	9.51	0.12	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	9.84	Call	656.43000	0.65643		666.11000	0.66611	656.430	9.50	0.19	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,096.81000	2.09681		2,115.41000	2.11541	2,096.810	10.20	0.43	0.00	0	400.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,159.45000	3.15945		3,152.09000	3.15209	3,159.450	10.33	0.53	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	1,870.12000	1.87012		1,867.14000	1.86714	1,870.120	10.80	0.36	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	12.18	Put	609.03000	0.60903		609.85000	0.60985	609.030	12.30	0.14	0.00	0	400.0	
R2035	On 03/11/2022	Bond Future			10.94891	87.82200		10.94129	87.86779		10.81	0.00	0.00	0	0.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 03/02/2022	Bond Future			10.58185	84.70850		10.58928	84.65972		12.18	0.00	1,521,703,494.00	17,964	114,551.0	
R2037	On 05/05/2022	Bond Future			10.76318	85.76033		10.77313	85.69668		11.80	0.00	11,320,363.56	132	66,669.0	
R2037	On 04/08/2022	Bond Future			10.95132	82.62526		10.96398	82.54645		11.91	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	751.28000	0.75128		739.31000	0.73931	751.280	10.59	0.21	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	2,967.53000	2.96753		3,014.26000	3.01426	2,967.530	11.53	0.50	0.00	0	50.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/08/2022	Bond Future	11.21	Call	3,717.39000		3.71739	3,676.93000	3.67693	3,717.390		11.87	0.60	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,682.39000		1.68239	1,715.36000	1.71536	1,682.390		12.09	0.33	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	942.79000		0.94279	964.66000	0.96466	942.790		12.89	0.20	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.13338		83.69101	11.14369	83.62842			11.48	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.66044		87.02562	10.66783	86.97313			12.73	0.00	916,031,676.12	10,526	78,149.0
R2040	On 03/02/2022	Bond Future	10.60	Call	667.24000		0.66724	671.13000	0.67113	667.240		11.88	0.43	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.83484		88.10619	10.84462	88.03849			12.32	0.00	102,291,286.59	1,161	33,142.0
R2040	On 05/05/2022	Bond Future	9.82	Call	192.75000		0.19275	190.76000	0.19076	192.750		10.73	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,434.21000		1.43421	1,418.36000	1.41836	1,434.210		11.67	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	78.55000		0.07855	82.57000	0.08257	78.550		16.02	0.03	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.01550		84.75138	11.02786	84.66809			12.44	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	321.70000		0.32170	316.43000	0.31643	321.700		11.12	0.10	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	2,007.75000		2.00775	1,981.60000	1.98160	2,007.750		11.77	0.40	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	810.73000		0.81073	830.22000	0.83022	810.730		14.02	0.17	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.18975		85.84463	11.19989	85.77796			11.98	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.69864		83.81803	10.70054	83.80425			13.34	0.00	808,173,445.26	9,642	35,610.0
R2044	On 05/05/2022	Bond Future			10.86408		84.85879	10.86642	84.84224			12.91	0.00	124,572,703.72	1,468	34,542.0
R2044	On 04/08/2022	Bond Future			11.03513		81.58671	11.03796	81.56722			13.05	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.19971		82.63909	11.19856	82.64682			12.56	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			10.64819		87.24829	10.65423	87.20303			13.05	0.00	0.00	0	165,008.0
R2048	On 03/02/2022	Bond Future	10.20	Call	57.54000		0.05754	63.04000	0.06304	57.540		12.01	0.06	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	127.71000		0.12771	135.91000	0.13591	127.710		12.12	0.12	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	258.21000		0.25821	268.66000	0.26866	258.210		12.34	0.21	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,161.48000		2.16148	2,148.94000	2.14894	2,161.480		13.41	0.78	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,754.30000		2.75430	2,733.77000	2.73377	2,754.300		13.65	0.86	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.80572		83.89494	10.81309	83.84111			13.30	0.00	0.00	0	38,702.0
R2048	On 04/08/2022	Bond Future			10.96910		84.95379	10.97785	84.89154			12.75	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.12752		81.65240	11.13331	81.61221			12.94	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 03/02/2022	Bond Future			10.36504		72.04335	10.35621	72.09375			12.28	0.00	0.00	0	15,362.0
R209	On 05/05/2022	Bond Future			10.52980		69.79567	10.52283	69.83452			12.45	0.00	0.00	0	10,918.0
R209	On 05/05/2022	Bond Future	9.75	Call	295.29000		0.29529	305.35000	0.30535	295.290		10.73	0.15	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,682.15000		2.68215	2,665.67000	2.66567	2,682.150		11.67	0.63	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,316.79000		1.31679	1,310.28000	1.31028	1,316.790		12.45	0.38	0.00	0	3,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	179.36000		0.17936	180.13000	0.18013	179.360		14.76	0.07	0.00	0	12,050.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Options Interest
R209			On 04/08/2022	Bond Future			10.69558	70.70836					0	0.0
R209			On 03/11/2022	Bond Future			10.86503	68.47781					0	0.0
R209			On 31/03/2036	Price Contribution			6.25000	6.25000					0	0.0
R209/R186			On 31/03/2036	Price Contribution			100.00000	100.00000					0	0.0
R209/R204			On 31/03/2036	Price Contribution			100.00000	100.00000					0	0.0
R209/R208			On 31/03/2036	Price Contribution			100.00000	100.00000					0	0.0
R210			On 03/02/2022	Bond Future			213.58699	213.58699				122,171,758.28	572	1,126.0
R210			On 05/05/2022	Bond Future			213.43071	213.43071				10,884,966.21	51	1,038.0
R210			On 04/08/2022	Bond Future			216.27269	216.27269				112,678,071.49	521	266.0
R210			On 03/11/2022	Bond Future			216.19369	216.19369				0.00	0	0.0
R210			On 31/03/2028	Price Contribution			100.00000	100.00000				0.00	0	0.0
R212			On 31/01/2022	Price Contribution			100.00000	100.00000				0.00	0	0.0
R213			On 03/02/2022	Bond Future			9.73485	86.89099				721,282,107.99	8,301	20,265.0
R213	8.63	Call	On 03/02/2022	Bond Future	0.03000	0.00003	0.06000	0.00006	0.030	8.53	0.00	0.00	0	200.0
R213	8.80	Call	On 03/02/2022	Bond Future	0.28000	0.00028	0.56000	0.00056	0.280	8.55	0.00	0.00	0	102.0
R213	9.15	Call	On 03/02/2022	Bond Future	14.61000	0.01461	21.51000	0.02151	14.610	8.67	0.02	0.00	0	220.0
R213	9.22	Call	On 03/02/2022	Bond Future	27.17000	0.02717	38.29000	0.03829	27.170	8.69	0.04	0.00	0	430.0
R213	9.58	Put	On 03/02/2022	Bond Future	1,161.90000	1.16190	1,095.88000	1.09588	1,161.900	9.20	0.68	0.00	0	200.0
R213	9.76	Put	On 03/02/2022	Bond Future	620.48000	0.62048	584.25000	0.58425	620.480	9.44	0.47	0.00	0	102.0
R213	10.00	Put	On 03/02/2022	Bond Future	217.95000	0.21795	207.44000	0.20744	217.950	9.79	0.21	0.00	0	430.0
R213	10.15	Put	On 03/02/2022	Bond Future	103.52000	0.10352	100.12000	0.10012	103.520	10.09	0.11	0.00	0	200.0
R213	10.17	Put	On 03/02/2022	Bond Future	93.26000	0.09326	90.43000	0.09043	93.260	10.13	0.10	0.00	0	220.0
R213	10.25	Put	On 03/02/2022	Bond Future	60.74000	0.06074	59.58000	0.05958	60.740	10.29	0.07	0.00	0	102.0
R213	10.60	Put	On 03/02/2022	Bond Future	7.01000	0.00701	7.37000	0.00737	7.010	10.84	0.01	0.00	0	430.0
R213	10.67	Put	On 03/02/2022	Bond Future	4.38000	0.00438	4.68000	0.00468	4.380	10.95	0.01	0.00	0	220.0
R213			On 05/05/2022	Bond Future	9.92478	84.41790	9.90266	84.53157		9.59	0.00	772,508,202.90	9,151	10,062.0
R213			On 04/08/2022	Bond Future	10.12441	85.48598	10.10416	85.58683		9.17	0.00	0.00	0	0.0
R213			On 03/11/2022	Bond Future	10.32248	83.07312	10.29782	83.19226		9.25	0.00	0.00	0	0.0
R213			On 28/02/2031	Price Contribution			100.00000	100.00000				0.00	0	0.0
R213/R186			On 28/02/2031	Price Contribution			100.00000	100.00000				0.00	0	0.0
R214			On 03/02/2022	Bond Future	10.65850	69.26043	10.66474	69.22358		13.21	0.00	534,413,477.88	7,716	17,148.0
R214			On 05/05/2022	Bond Future	10.81775	66.82346	10.82623	66.77454		13.43	0.00	534,854,973.84	8,004	8,445.0
R214			On 04/08/2022	Bond Future	10.98269	67.66679	10.99350	67.60591		12.90	0.00	0.00	0	0.0
R214			On 03/11/2022	Bond Future	11.14274	65.27420	11.15149	65.22601		13.09	0.00	0.00	0	0.0
R214			On 28/02/2041	Price Contribution			100.00000	100.00000				0.00	0	0.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											28,505,814,178.19	287,088	1 378 254.0
Grand Total:											28,505,814,178.19	287,088	1 378 254.0