



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: 22/04/2022

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 05/05/2022	Index Future	816.93100		816.93100		818.60300	818.60300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	827.85600		827.85600		829.56100	829.56100			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	839.83900		839.83900		841.57300	841.57300			0.00	0.00	0	0.0
AL37	On 02/02/2023	Index Future	853.87600		853.87600		855.64700	855.64700			0.00	0.00	0	0.0
AL37	On 04/05/2023	Index Future	868.20300		868.20300		870.00700	870.00700			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	930.30600		930.30600		930.46200	930.46200			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	942.74700		942.74700		942.91700	942.91700			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	956.39300		956.39300		956.57100	956.57100			0.00	0.00	0	0.0
AL7T	On 02/02/2023	Index Future	972.37800		972.37800		972.56800	972.56800			0.00	0.00	0	0.0
AL7T	On 04/05/2023	Index Future	988.69400		988.69400		988.89000	988.89000			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	830.64000		830.64000		830.67600	830.67600			0.00	0.00	0	128.0
ALBI	On 04/08/2022	Index Future	841.74800		841.74800		841.79500	841.79500			0.00	8,417,480.00	1	97.0
ALBI	On 03/11/2022	Index Future	853.93200		853.93200		853.98500	853.98500			0.00	0.00	0	0.0

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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
ALBI	On 02/02/2023	Index Future		868.20500	868.20500		868.26600	868.26600			0.00	0.00	0	0.0
ALBI	On 04/05/2023	Index Future		882.77200	882.77200		882.83800	882.83800			0.00	0.00	0	0.0
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 05/05/2022	Bond Future		11.54562	75.88234		11.55577	75.83054			0.00	6,601,763.58	87	0.0
ES33	On 04/08/2022	Bond Future		11.76812	76.92611		11.77829	76.87566			0.00	6,692,571.57	87	350.0
ES33	On 03/11/2022	Bond Future		11.98343	74.26492		11.99386	74.21456			0.00	0.00	0	0.0
ES33	On 02/02/2023	Bond Future		12.18175	75.52757		12.19234	75.47773			0.00	0.00	0	0.0
ES33	On 04/05/2023	Bond Future		12.38449	73.02785		12.39541	72.97775			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 05/05/2022	Bond Future		11.92766	74.44787		11.94233	74.36111			0.00	88,592,965.30	1,190	0.0
ES42	On 04/08/2022	Bond Future		12.12917	75.47194		12.14412	75.38593			0.00	89,811,608.60	1,190	4,769.0
ES42	On 03/11/2022	Bond Future		12.32471	72.31181		12.34015	72.22535			0.00	0.00	0	0.0
ES42	On 02/02/2023	Bond Future		12.49859	73.54354		12.51441	73.45698			0.00	0.00	0	0.0
ES42	On 04/05/2023	Bond Future		12.68330	70.53657		12.69968	70.44915			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 05/05/2022	GOVI		819.16600	819.16600		819.19600	819.19600			0.00	0.00	0	370.0
GOVI	On 04/08/2022	GOVI		830.12100	830.12100		830.16200	830.16200			0.00	0.00	0	614.0
GOVI	On 03/11/2022	GOVI		842.13600	842.13600		842.18300	842.18300			0.00	0.00	0	0.0
GOVI	On 02/02/2023	GOVI		856.21200	856.21200		856.26700	856.26700			0.00	0.00	0	0.0
GOVI	On 04/05/2023	GOVI		870.57800	870.57800		870.63700	870.63700			0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future		160.36570	160.36570		160.36721	160.36721			0.00	18,602,421.20	116	426.0
I2025	On 04/08/2022	Bond Future		160.93667	160.93667		160.94247	160.94247			0.00	209,217,671.00	1,300	6,855.0
I2025	On 03/11/2022	Bond Future		163.28124	163.28124		163.28889	163.28889			0.00	0.00	0	0.0
I2025	On 02/02/2023	Bond Future		164.37440	164.37440		164.38532	164.38532			0.00	0.00	0	0.0
I2025	On 04/05/2023	Bond Future		167.17130	167.17130		167.18374	167.18374			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 05/05/2022	Bond Future		117.85801	117.85801		117.77757	117.77757			0.00	86,272,063.32	732	2,007.0
I2029	On 04/08/2022	Bond Future		119.47916	119.47916		119.40078	119.40078			0.00	87,697,703.44	734	3,515.0
I2029	On 03/11/2022	Bond Future		119.98083	119.98083		119.90244	119.90244			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
I2029	On 02/02/2023	Bond Future	122.01490		122.01490		121.93727	121.93727			0.00	0.00	0	0.0
I2029	On 04/05/2023	Bond Future	122.81626		122.81626		122.73844	122.73844			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 05/05/2022	Bond Future	113.83138		113.83138		113.82252	113.82252			0.00	0.00	0	2,158.0
I2033	On 04/08/2022	Bond Future	115.39722		115.39722		115.39130	115.39130			0.00	0.00	0	5,647.0
I2033	On 03/11/2022	Bond Future	115.75538		115.75538		115.75057	115.75057			0.00	0.00	0	0.0
I2033	On 02/02/2023	Bond Future	117.71768		117.71768		117.71476	117.71476			0.00	0.00	0	0.0
I2033	On 04/05/2023	Bond Future	118.36075		118.36075		118.35895	118.35895			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future	130.43262		130.43262		130.83646	130.83646			0.00	0.00	0	1,820.0
I2038	On 04/08/2022	Bond Future	130.38756		130.38756		130.80023	130.80023			0.00	0.00	0	5,129.0
I2038	On 03/11/2022	Bond Future	132.28733		132.28733		132.70747	132.70747			0.00	0.00	0	0.0
I2038	On 02/02/2023	Bond Future	132.64630		132.64630		133.07630	133.07630			0.00	0.00	0	0.0
I2038	On 04/05/2023	Bond Future	134.90423		134.90423		135.34265	135.34265			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 05/05/2022	Bond Future	118.83791		118.83791		118.42797	118.42797			0.00	0.00	0	6,004.0
I2046	On 04/08/2022	Bond Future	120.47253		120.47253		120.06017	120.06017			0.00	0.00	0	15,759.0
I2046	On 03/11/2022	Bond Future	120.28113		120.28113		119.86402	119.86402			0.00	0.00	0	0.0
I2046	On 02/02/2023	Bond Future	122.32121		122.32121		121.89910	121.89910			0.00	0.00	0	0.0
I2046	On 04/05/2023	Bond Future	122.40066		122.40066		121.97251	121.97251			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 05/05/2022	Bond Future	123.13766		123.13766		122.66855	122.66855			0.00	43,098,181.00	350	1,655.0
I2050	On 04/08/2022	Bond Future	122.78582		122.78582		122.31336	122.31336			0.00	42,975,037.00	350	9,664.0
I2050	On 03/11/2022	Bond Future	124.57461		124.57461		124.09673	124.09673			0.00	0.00	0	0.0
I2050	On 02/02/2023	Bond Future	124.59395		124.59395		124.11069	124.11069			0.00	0.00	0	0.0
I2050	On 04/05/2023	Bond Future	126.71473		126.71473		126.22407	126.22407			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 05/05/2022	Index Future	317.62300		317.62300		317.52700	317.52700			0.00	0.00	0	374.0
IGOV	On 04/08/2022	Index Future	321.95000		321.95000		321.85600	321.85600			0.00	0.00	0	109.0
IGOV	On 03/11/2022	Index Future	326.68800		326.68800		326.59400	326.59400			0.00	0.00	0	16.0
IGOV	On 02/02/2023	Index Future	332.22400		332.22400		332.13200	332.13200			0.00	0.00	0	0.0
IGOV	On 04/05/2023	Index Future	337.87300		337.87300		337.78100	337.78100			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.52000		95.48000		4.53000	95.47000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.86500		95.13500		4.86500	95.13500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future	4.95000		95.05000		4.94500	95.05500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/08/2022	Jibar Tradeable Future	5.26500		94.73500		5.27500	94.72500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.39500		94.60500		5.40500	94.59500			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
JIBAR FUTURE	On	19/10/2022			Jibar Tradeable Future	5.70000	94.30000	5.70500	94.29500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.14000	93.86000	6.14000	93.86000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.47000	93.53000	6.43500	93.56500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.75000	93.25000	6.70000	93.30000			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	6.99000	93.01000	6.93500	93.06500			0.00	0.00	0	75.0
JIBAR FUTURE	On	20/12/2023			Jibar Tradeable Future	7.08000	92.92000	7.00500	92.99500			0.00	0.00	0	72.0
JIBAR FUTURE	On	20/03/2024			Jibar Tradeable Future	7.31500	92.68500	7.23000	92.77000			0.00	0.00	0	0.0
R186	On	05/05/2022			Bond Future	8.25616	112.48839	8.20071	112.70897		5.16	0.00	0.00	0	52,963.0
R186	On	05/05/2022	6.73	Call	Bond Future	0.00000	0.00000	0.00000	0.00000	0.000	5.23	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	0.03000	0.00003	0.08000	0.00008	0.030	5.03	0.00	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	0.53000	0.00053	1.18000	0.00118	0.530	4.98	0.00	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	36.92000	0.03692	70.74000	0.07074	36.920	4.96	0.08	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	239.46000	0.23946	348.17000	0.34817	239.460	5.09	0.34	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	654.65000	0.65465	825.06000	0.82506	654.650	5.25	0.63	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	55.32000	0.05532	43.84000	0.04384	55.320	5.58	0.10	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	7.35000	0.00735	5.02000	0.00502	7.350	5.97	0.02	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	1.22000	0.00122	0.65000	0.00065	1.220	6.28	0.00	0.00	0	454.0
R186	On	04/08/2022			Bond Future	8.46257	108.71937	8.40223	108.94595		5.39	0.00	140,356,706.67	1,291	66,576.0
R186	On	04/08/2022	6.96	Call	Bond Future	35.69000	0.03569	25.49000	0.02549	35.690	5.19	0.03	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	483.27000	0.48327	559.97000	0.55997	483.270	5.15	0.27	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	149.75000	0.14975	125.80000	0.12580	149.750	6.32	0.09	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	8.65397	110.27825	8.58872	110.50936		5.11	0.00	0.00	0	0.0
R186	On	02/02/2023			Bond Future	8.80126	106.83168	8.73021	107.06866		5.03	0.00	0.00	0	0.0
R186	On	04/05/2023			Bond Future	8.96948	108.63015	8.89212	108.87203		4.81	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	05/05/2022			Bond Future	330.03849	330.03849	330.13668	330.13668			0.00	78,219,122.13	237	615.0
R197	On	04/08/2022			Bond Future	326.12051	326.12051	326.22885	326.22885			0.00	0.00	0	328.0
R197	On	03/11/2022			Bond Future	330.87164	330.87164	330.98521	330.98521			0.00	0.00	0	0.0
R197	On	02/02/2023			Bond Future	327.79194	327.79194	327.91433	327.91433			0.00	0.00	0	0.0
R197	On	04/05/2023			Bond Future	333.37365	333.37365	333.50082	333.50082			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	05/05/2022			Bond Future	250.68214	250.68214	251.01329	251.01329			0.00	0.00	0	786.0
R202	On	04/08/2022			Bond Future	249.63795	249.63795	249.98043	249.98043			0.00	0.00	0	6,489.0
R202	On	03/11/2022			Bond Future	253.27428	253.27428	253.62476	253.62476			0.00	0.00	0	0.0
R202	On	02/02/2023			Bond Future	252.95192	252.95192	253.31319	253.31319			0.00	0.00	0	0.0
R202	On	04/05/2023			Bond Future	257.25702	257.25702	257.62637	257.62637			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
R202	On 07/12/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future	5.51082		103.22695		5.52124	103.21869		0.99	0.00	0.00	0	14,714.0
R2023	On 04/08/2022	Bond Future	5.58863		104.59679		5.59890	104.59116		0.70	0.00	0.00	0	22,183.0
R2023	On 03/11/2022	Bond Future	5.27514		102.22039		5.28967	102.21590		0.38	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 05/05/2022	Bond Future	9.87016		92.21683		9.87519	92.19180		8.18	0.00	0.00	0	62,558.0
R2030	On 05/05/2022	Bond Future	7.73	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.60	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.58	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	0.00000	0.00000	0.00000	0.00000	0.000	7.57	0.00	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	0.01000	0.00001	0.01000	0.00001	0.010	7.56	0.00	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	0.03000	0.00003	0.05000	0.00005	0.030	7.56	0.00	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.15	Call	1.26000	0.00126	1.78000	0.00178	1.260	7.57	0.00	0.00	0	7,500.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,649.84000	2.64984	2,678.03000	2.67803	2,649.840	7.68	0.97	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.60	Put	1,480.41000	1.48041	1,515.28000	1.51528	1,480.410	7.98	0.83	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.65	Put	1,278.21000	1.27821	1,313.49000	1.31349	1,278.210	8.04	0.78	0.00	0	5,000.0
R2030	On 05/05/2022	Bond Future	9.95	Put	414.08000	0.41408	435.63000	0.43563	414.080	8.53	0.39	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	121.67000	0.12167	127.47000	0.12747	121.670	9.08	0.15	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	0.38000	0.00038	0.32000	0.00032	0.380	10.48	0.00	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future	10.08348		89.45636		10.08825	89.43346		8.41	0.00	370,170,417.68	4,138	90,735.0
R2030	On 04/08/2022	Bond Future	8.30	Call	15.71000	0.01571	16.10000	0.01610	15.710	7.98	0.01	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	154.86000	0.15486	157.26000	0.15726	154.860	7.75	0.09	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	428.22000	0.42822	437.88000	0.43788	428.220	9.44	0.17	0.00	0	800.0
R2030	On 03/11/2022	Bond Future	10.27490		90.73986		10.27969	90.71762		8.03	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	10.44239		88.25452		10.44705	88.23358		8.07	0.00	0.00	0	0.0
R2030	On 02/02/2023	Bond Future	8.81	Call	295.36000	0.29536	278.53000	0.27853	295.360	7.48	0.11	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.66	Put	4,627.77000	4.62777	4,696.16000	4.69616	4,627.770	7.57	0.71	0.00	0	102.0
R2030	On 02/02/2023	Bond Future	9.94	Put	3,761.02000	3.76102	3,827.19000	3.82719	3,761.020	7.74	0.63	0.00	0	102.0
R2030	On 04/05/2023	Bond Future	10.62565		89.74118		10.63037	89.72068		7.79	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 05/05/2022	Bond Future	10.26209		88.56396		10.25654	88.59510		9.50	0.00	8,856,396.00	100	128,160.0
R2032	On 05/05/2022	Bond Future	9.58	Call	1.46000	0.00146	2.87000	0.00287	1.460	8.49	0.00	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	420.36000	0.42036	483.45000	0.48345	420.360	9.34	0.39	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	720.65000	0.72065	787.20000	0.78720	720.650	9.60	0.54	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	10.68000	0.01068	13.01000	0.01301	10.680	11.19	0.02	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	2.32000	0.00232	2.77000	0.00277	2.320	11.50	0.00	0.00	0	780.0
R2032	On 04/08/2022	Bond Future	10.45516		89.75993		10.44893	89.79388		9.21	0.00	8,975,993.00	100	68,516.0
R2032	On 04/08/2022	Bond Future	8.97	Call	25.56000	0.02556	21.58000	0.02158	25.560	8.13	0.02	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.40	Call	108.98000	0.10898	143.06000	0.14306	108.980	7.96	0.07	0.00	0	1,300.0
R2032	On 04/08/2022	Bond Future	9.72	Call	320.63000	0.32063	402.86000	0.40286	320.630	8.23	0.16	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	10.10	Call	888.17000	0.88817	982.46000	0.98246	888.170	8.76	0.33	0.00	0	1,300.0

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	11.60	Put	280.50000	0.28050	325.85000	0.32585	280.500	10.73	0.11	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.63829	86.89614	10.63161	86.93152		9.28	0.00	0.00	0	0.0
R2032	On 03/11/2022	Bond Future	9.31	Call	225.53000	0.22553	228.67000	0.22867	225.530	8.32	0.09	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	9.36	Call	250.87000	0.25087	254.42000	0.25442	250.870	8.32	0.10	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	9.46	Call	308.76000	0.30876	312.98000	0.31298	308.760	8.31	0.12	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	9.92	Call	770.33000	0.77033	839.92000	0.83992	770.330	8.47	0.25	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	10.11	Put	3,951.06000	3.95106	3,989.28000	3.98928	3,951.060	8.69	0.68	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.16	Put	3,771.86000	3.77186	3,809.61000	3.80961	3,771.860	8.75	0.67	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.21	Call	1,291.06000	1.29106	1,363.46000	1.36346	1,291.060	8.80	0.35	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	10.49	Put	2,727.37000	2.72737	2,757.40000	2.75740	2,727.370	9.08	0.54	0.00	0	454.0
R2032	On 03/11/2022	Bond Future	10.56	Put	2,533.86000	2.53386	2,565.30000	2.56530	2,533.860	9.14	0.52	0.00	0	180.0
R2032	On 03/11/2022	Bond Future	10.67	Call	2,418.05000	2.41805	2,487.51000	2.48751	2,418.050	9.22	0.52	0.00	0	750.0
R2032	On 03/11/2022	Bond Future	11.55	Put	841.44000	0.84144	895.68000	0.89568	841.440	10.19	0.22	0.00	0	500.0
R2032	On 03/11/2022	Bond Future	12.30	Put	371.90000	0.37190	405.45000	0.40545	371.900	11.24	0.11	0.00	0	750.0
R2032	On 02/02/2023	Bond Future			10.79705	88.35357	10.78976	88.39116		8.89	0.00	0.00	0	0.0
R2032	On 02/02/2023	Bond Future	9.31	Call	342.76000	0.34276	356.04000	0.35604	342.760	8.06	0.12	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	9.47	Call	451.78000	0.45178	467.11000	0.46711	451.780	8.08	0.14	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	9.92	Call	935.37000	0.93537	1,003.27000	1.00327	935.370	8.26	0.25	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	10.16	Put	4,703.50000	4.70350	4,738.45000	4.73845	4,703.500	8.46	0.68	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.22	Call	1,447.55000	1.44755	1,520.36000	1.52036	1,447.550	8.51	0.34	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	10.50	Put	3,591.16000	3.59116	3,623.56000	3.62356	3,591.160	8.73	0.57	0.00	0	454.0
R2032	On 02/02/2023	Bond Future	10.67	Call	2,450.71000	2.45071	2,523.49000	2.52349	2,450.710	8.84	0.48	0.00	0	750.0
R2032	On 02/02/2023	Bond Future	11.84	Put	1,119.17000	1.11917	1,179.96000	1.17996	1,119.170	9.99	0.23	0.00	0	500.0
R2032	On 02/02/2023	Bond Future	12.75	Put	526.17000	0.52617	517.02000	0.51702	526.170	11.11	0.12	0.00	0	750.0
R2032	On 04/05/2023	Bond Future			10.96440	85.68509	10.95664	85.72403		9.00	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 05/05/2022	Bond Future			10.62150	89.61090	10.63095	89.55129		10.73	0.00	4,480,545.00	50	64,218.0
R2035	On 04/08/2022	Bond Future			10.81168	90.78092	10.82114	90.72288		10.35	0.00	13,617,138.00	150	99,612.0
R2035	On 04/08/2022	Bond Future	9.53	Call	55.29000	0.05529	54.72000	0.05472	55.290	8.91	0.03	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	166.12000	0.16612	200.36000	0.20036	166.120	8.96	0.09	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,216.12000	1.21612	1,256.79000	1.25679	1,216.120	10.10	0.37	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	2,564.20000	2.56420	2,661.99000	2.66199	2,564.200	10.22	0.57	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,254.16000	1.25416	1,357.87000	1.35787	1,254.160	10.85	0.35	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	240.81000	0.24081	275.62000	0.27562	240.810	12.59	0.08	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.98277	87.61892	10.99244	87.56104		10.52	0.00	0.00	0	0.0
R2035	On 03/11/2022	Bond Future	9.82	Call	353.90000	0.35390	363.92000	0.36392	353.900	9.29	0.12	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.30	Call	964.77000	0.96477	1,028.46000	1.02846	964.770	9.71	0.26	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	10.57	Put	4,062.73000	4.06273	4,171.54000	4.17154	4,062.730	10.07	0.64	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	10.99	Put	2,662.33000	2.66233	2,753.48000	2.75348	2,662.330	10.51	0.48	0.00	0	582.0
R2035	On 03/11/2022	Bond Future	11.05	Call	2,898.55000	2.89855	2,935.02000	2.93502	2,898.550	10.57	0.54	0.00	0	1,000.0
R2035	On 03/11/2022	Bond Future	12.68	Put	447.33000	0.44733	498.31000	0.49831	447.330	12.97	0.11	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future			11.13198	89.12647	11.14176	89.06928		10.07	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
R2035	On 02/02/2023	Bond Future	9.81	Call	505.04000	0.50504		536.55000	0.53655	505.040	9.05	0.14	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	10.30	Call	1,098.53000	1.09853		1,232.87000	1.23287	1,098.530	9.18	0.26	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	10.66	Put	4,672.89000	4.67289		4,856.19000	4.85619	4,672.890	9.56	0.63	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	11.05	Call	2,894.14000	2.89414		3,005.04000	3.00504	2,894.140	9.92	0.49	0.00	0	1,000.0
R2035	On 02/02/2023	Bond Future	11.06	Put	3,346.04000	3.34604		3,514.92000	3.51492	3,346.040	9.93	0.50	0.00	0	582.0
R2035	On 02/02/2023	Bond Future	13.22	Put	523.42000	0.52342		535.87000	0.53587	523.420	12.53	0.11	0.00	0	1,000.0
R2035	On 04/05/2023	Bond Future			11.29056	86.11255		11.30061	86.05514		10.20	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 05/05/2022	Bond Future			10.76058	85.77698		10.76987	85.71753		11.39	0.00	0.00	0	52,188.0
R2037	On 04/08/2022	Bond Future			10.94267	82.67917		10.95197	82.62121		11.58	0.00	26,622,692.74	322	104,110.0
R2037	On 04/08/2022	Bond Future	10.10	Call	253.68000	0.25368		297.66000	0.29766	253.680	10.03	0.12	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	2,154.70000	2.15470		2,251.23000	2.25123	2,154.700	11.45	0.51	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.21	Call	2,989.35000	2.98935		3,033.81000	3.03381	2,989.350	11.85	0.64	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	971.41000	0.97141		1,069.52000	1.06952	971.410	12.21	0.28	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	425.91000	0.42591		480.61000	0.48061	425.910	13.29	0.14	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.10466	83.86575		11.11417	83.80783		11.21	0.00	0.00	0	0.0
R2037	On 02/02/2023	Bond Future			11.24871	81.01546		11.25832	80.95818		11.32	0.00	0.00	0	0.0
R2037	On 04/05/2023	Bond Future			11.40066	82.38112		11.41053	82.32355		10.93	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 05/05/2022	Bond Future			10.86473	87.89954		10.87892	87.80171		11.99	0.00	0.00	0	34,174.0
R2040	On 05/05/2022	Bond Future	9.82	Call	0.01000	0.00001		0.01000	0.00001	0.010	10.73	0.00	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	137.90000	0.13790		148.05000	0.14805	137.900	11.46	0.14	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	0.00000	0.00000		0.00000	0.00000	0.000	15.96	0.00	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.04095	84.58002		11.05536	84.48323		12.20	0.00	553,914,550.98	6,549	89,296.0
R2040	On 04/08/2022	Bond Future	9.70	Call	48.43000	0.04843		45.76000	0.04576	48.430	10.54	0.03	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,176.59000	1.17659		1,222.75000	1.22275	1,176.590	11.76	0.34	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	355.44000	0.35544		410.34000	0.41034	355.440	14.55	0.11	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.19747	85.79386		11.21227	85.69669		11.82	0.00	0.00	0	0.0
R2040	On 02/02/2023	Bond Future			11.33682	82.72581		11.35195	82.62853		11.97	0.00	0.00	0	0.0
R2040	On 04/05/2023	Bond Future			11.48319	84.12045		11.49877	84.02236		11.57	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 05/05/2022	Bond Future			10.88842	84.68690		10.89736	84.62391		12.65	0.00	0.00	0	41,808.0
R2044	On 04/08/2022	Bond Future			11.05512	81.44917		11.06408	81.38765		12.88	0.00	0.00	0	47,183.0
R2044	On 03/11/2022	Bond Future			11.20282	82.61818		11.21198	82.55666		12.48	0.00	0.00	0	0.0
R2044	On 02/02/2023	Bond Future			11.33404	79.62205		11.34331	79.56104		12.65	0.00	0.00	0	0.0
R2044	On 04/05/2023	Bond Future			11.47142	80.96453		11.48093	80.90320		12.24	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 05/05/2022	Bond Future			10.82720	83.73821		10.84599	83.60154		13.13	0.00	0.00	0	134,025.0

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
R2048	On 04/08/2022	Bond Future			10.98637	84.83101		11.00560	84.69468			12.69	0.00	0.00	0	178,768.0
R2048	On 04/08/2022	Bond Future	10.20	Call	337.14000	0.33714		390.06000	0.39006	337.140		11.19	0.14	0.00	0	1,700.0
R2048	On 04/08/2022	Bond Future	10.90	Call	1,978.91000	1.97891		2,009.96000	2.00996	1,978.910		12.55	0.47	0.00	0	1,700.0
R2048	On 03/11/2022	Bond Future			11.12844	81.64601		11.14825	81.50868			12.95	0.00	0.00	0	0.0
R2048	On 02/02/2023	Bond Future			11.25183	83.05154		11.27215	82.91343			12.45	0.00	0.00	0	0.0
R2048	On 04/05/2023	Bond Future			11.38124	80.00035		11.40222	79.86058			12.71	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 05/05/2022	Bond Future			10.58782	69.47342		10.59665	69.42456			12.02	0.00	0.00	0	13,374.0
R209	On 05/05/2022	Bond Future	9.50	Call	0.00000	0.00000		0.00000	0.00000	0.000		10.77	0.00	0.00	0	2,975.0
R209	On 05/05/2022	Bond Future	9.75	Call	0.16000	0.00016		0.26000	0.00026	0.160		10.74	0.00	0.00	0	6,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	1,979.14000	1.97914		2,038.61000	2.03861	1,979.140		11.29	0.90	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	312.89000	0.31289		339.60000	0.33960	312.890		12.80	0.29	0.00	0	1,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	0.03000	0.00003		0.04000	0.00004	0.030		15.35	0.00	0.00	0	10,050.0
R209	On 04/08/2022	Bond Future			10.75025	70.41158		10.75906	70.36392			11.64	0.00	0.00	0	12,425.0
R209	On 03/11/2022	Bond Future			10.90293	68.27660		10.91192	68.22899			11.80	0.00	0.00	0	3,610.0
R209	On 03/11/2022	Bond Future	9.25	Call	96.13000	0.09613		96.05000	0.09605	96.130		10.45	0.05	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	10.00	Put	5,536.12000	5.53612		5,636.53000	5.63653	5,536.120		10.40	0.82	0.00	0	8,000.0
R209	On 03/11/2022	Bond Future	11.00	Put	2,092.86000	2.09286		2,171.52000	2.17152	2,092.860		11.80	0.45	0.00	0	8,000.0
R209	On 02/02/2023	Bond Future			11.03495	69.42157		11.04402	69.37443			11.33	0.00	0.00	0	0.0
R209	On 04/05/2023	Bond Future			11.17195	67.44168		11.18123	67.39437			11.46	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000				0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			219.66630	219.66630		219.90231	219.90231				0.00	0.00	0	988.0
R210	On 04/08/2022	Bond Future			222.68788	222.68788		222.93306	222.93306				0.00	0.00	0	931.0
R210	On 03/11/2022	Bond Future			222.98114	222.98114		223.23200	223.23200				0.00	0.00	0	0.0
R210	On 02/02/2023	Bond Future			226.76226	226.76226		227.02135	227.02135				0.00	0.00	0	0.0
R210	On 04/05/2023	Bond Future			227.58519	227.58519		227.85080	227.85080				0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R213	On 05/05/2022	Bond Future			10.11314	83.45804		10.10777	83.48521			9.19	0.00	0.00	0	22,222.0
R213	On 04/08/2022	Bond Future			10.31401	84.54934		10.30794	84.57912			8.99	0.00	0.00	0	12,699.0
R213	On 03/11/2022	Bond Future			10.49562	82.24282		10.48908	82.27399			8.99	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future	9.13	Call	219.29000	0.21929		216.64000	0.21664	219.290		8.23	0.10	0.00	0	200.0
R213	On 03/11/2022	Bond Future	9.19	Call	247.36000	0.24736		251.16000	0.25116	247.360		8.22	0.11	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.84	Put	4,055.17000	4.05517		4,086.65000	4.08665	4,055.170		8.48	0.72	0.00	0	476.0
R213	On 03/11/2022	Bond Future	9.98	Put	3,580.35000	3.58035		3,611.11000	3.61111	3,580.350		8.60	0.67	0.00	0	200.0

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
R213	10.19	Put	2,939.42000		2.93942	2,971.72000	2,971.72	2,939.42		8.77	0.60	0.00	0	476.0
R213	10.37	Put	2,456.35000		2.45635	2,499.97000	2,499.97	2,456.35		8.90	0.53	0.00	0	200.0
R213			10.65218		83.65554	10.64502	83.68872			8.63	0.00	0.00	0	0.0
R213	9.16	Call	344.52000		0.34452	350.39000	0.35039	344.52		7.91	0.12	0.00	0	476.0
R213	10.01	Put	4,264.71000		4.26471	4,289.94000	4,289.94	4,264.71		8.13	0.68	0.00	0	476.0
R213	10.35	Put	3,266.87000		3.26687	3,291.68000	3,291.68	3,266.87		8.38	0.58	0.00	0	476.0
R213	10.43	Call	2,021.31000		2.02131	2,079.37000	2,079.37	2,021.31		8.43	0.45	0.00	0	912.0
R213	12.20	Put	662.56000		0.66256	703.54000	0.70354	662.56		10.11	0.16	0.00	0	912.0
R213			10.82189		81.49992	10.81424	81.53438			8.69	0.00	0.00	0	0.0
R213			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R213/R186			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214			10.85249		66.62341	10.86630	66.54415			13.11	0.00	0.00	0	9,531.0
R214			11.01363		67.49278	11.02764	67.41423			12.69	0.00	0.00	0	14,860.0
R214			11.15767		65.19201	11.17203	65.11312			12.94	0.00	0.00	0	0.0
R214			11.28284		66.31410	11.29748	66.23509			12.45	0.00	0.00	0	0.0
R214			11.41431		64.12373	11.42936	64.04397			12.67	0.00	0.00	0	0.0
R214			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R214/R209			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
Total for Derivatives :												1,893,193,028.21	19,074	1 673 064.0
Grand Total:												1,893,193,028.21	19,074	1 673 064.0