



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: 09/12/2021

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														
5Y STND	On 21/12/2021	Interest Rate Swap		90.70000	90.70000		90.70000	90.70000			0.00	0.00	0	51.00
AL37	On 03/02/2022	Index Future		809.48300	809.48300		809.22500	809.22500			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		819.07800	819.07800		818.81900	818.81900			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		829.01100	829.01100		828.75000	828.75000			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		839.46700	839.46700		839.20500	839.20500			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		921.98400	921.98400		922.56800	922.56800			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		932.91200	932.91200		933.50600	933.50600			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		944.22600	944.22600		944.82900	944.82900			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		956.13600	956.13600		956.74700	956.74700			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		818.81900	818.81900		820.87500	820.87500			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		828.52400	828.52400		830.60700	830.60700			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		838.57200	838.57200		840.68200	840.68200			0.00	0.00	0	0.00

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ALBI	On 03/11/2022	Index Future	849.14900	849.14900		851.28700	851.28700			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.50092	77.73189		11.46255	77.93041			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.74081	74.89485		11.70075	75.09604			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.99097	75.78339		11.94914	75.98720			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.24455	73.01835		12.20086	73.22487			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	11.90560	76.60381		11.84643	76.95708			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.12890	73.27228		12.06708	73.63010			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.35528	74.14025		12.29075	74.50260			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.58537	70.87490		12.51795	71.24196			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/02/2022	GOVI	808.16100	808.16100		810.17600	810.17600			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	817.74000	817.74000		819.78200	819.78200			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	827.65700	827.65700		829.72500	829.72500			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	838.09600	838.09600		840.19200	840.19200			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.74145	154.74145		154.71359	154.71359			0.00	0.00	0	5,431.00
I2025	On 05/05/2022	Bond Future	156.61385	156.61385		156.58617	156.58617			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.95991	156.95991		156.93207	156.93207			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.95643	158.95643		158.92852	158.92852			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/02/2022	Bond Future	113.56073	113.56073		113.17672	113.17672			0.00	20,440,931.40	180	2,715.00
I2029	On 05/05/2022	Bond Future	113.73746	113.73746		113.34918	113.34918			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	115.15911	115.15911		114.76615	114.76615			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	115.40071	115.40071		115.00294	115.00294			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/02/2022	Bond Future	110.60898	110.60898		110.27881	110.27881			0.00	44,243,592.00	400	7,393.00
I2033	On 05/05/2022	Bond Future	110.66820	110.66820		110.33445	110.33445			0.00	0.00	0	2,121.00

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
I2033	On 04/08/2022	Bond Future	112.05153	112.05153		111.71369	111.71369			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.17290	112.17290		111.83106	111.83106			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future	125.22512	125.22512		123.76037	123.76037			0.00	0.00	0	6,294.00
I2038	On 05/05/2022	Bond Future	126.74042	126.74042		125.25850	125.25850			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	126.51168	126.51168		125.01141	125.01141			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	128.12112	128.12112		126.60192	126.60192			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/02/2022	Bond Future	115.37947	115.37947		114.59621	114.59621			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	114.89410	114.89410		114.10192	114.10192			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	116.33048	116.33048		115.52844	115.52844			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	115.88838	115.88838		115.07643	115.07643			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/02/2022	Bond Future	115.61848	115.61848		116.70583	116.70583			0.00	0.00	0	9,280.00
I2050	On 05/05/2022	Bond Future	117.01744	117.01744		118.11829	118.11829			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	116.46710	116.46710		117.58190	117.58190			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	117.94871	117.94871		119.07792	119.07792			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I GOV	On 03/02/2022	Index Future	304.70500	304.70500		304.20200	304.20200			0.00	0.00	0	483.00
I GOV	On 05/05/2022	Index Future	308.39100	308.39100		307.88300	307.88300			0.00	0.00	0	16.00
I GOV	On 04/08/2022	Index Future	312.20500	312.20500		311.69100	311.69100			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	316.21600	316.21600		315.69600	315.69600			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.87500	96.12500		3.87500	96.12500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.90500	96.09500		3.92500	96.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.16000	95.84000		4.17000	95.83000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.21000	95.79000		4.23500	95.76500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.52000	95.48000		4.55000	95.45000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.57000	95.43000		4.60000	95.40000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.83000	95.17000		4.88000	95.12000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.20500	94.79500		5.25500	94.74500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.68000	94.32000		5.74000	94.26000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	5.88500	94.11500		5.99000	94.01000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.16000	93.84000		6.29500	93.70500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.34500	93.65500		6.46500	93.53500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	7.95508	111.49708		7.96259	111.46540		5.73	0.00	1,129,911,408.72	10,134	68,848.00
R186	On 05/05/2022	Bond Future	8.17319	112.81865		8.18114	112.78695		5.72	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	115.02000	0.11502	108.89000	0.10889	115.020	5.39	0.07	0	3,600.00

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R186	On 05/05/2022	Bond Future	7.28	Call	342.34000	0.34234		327.74000	0.32774	342.340	5.22	0.17	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	528.85000	0.52885		470.34000	0.47034	528.850	5.34	0.24	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	1,076.83000	1.07683		1,008.12000	1.00812	1,076.830	5.56	0.39	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,556.73000	1.55673		1,492.47000	1.49247	1,556.730	5.68	0.49	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,013.90000	2.01390		1,951.62000	1.95162	2,013.900	5.76	0.58	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	904.97000	0.90497		870.60000	0.87060	904.970	5.88	0.32	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	610.57000	0.61057		572.15000	0.57215	610.570	6.07	0.24	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	442.61000	0.44261		408.36000	0.40836	442.610	6.22	0.18	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.40994	108.86794		8.41844	108.83596		5.75	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	238.08000	0.23808		212.42000	0.21242	238.080	5.06	0.11	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,192.84000	1.19284		1,080.70000	1.08070	1,192.840	5.46	0.37	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	571.39000	0.57139		525.46000	0.52546	571.390	6.53	0.18	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.65394	110.27835		8.66303	110.24621		5.63	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/02/2022	Bond Future			322.07642	322.07642		322.07660	322.07660			0.00	38,649,170.40	120	1,132.00
R197	On 05/05/2022	Bond Future			325.97313	325.97313		325.97439	325.97439			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.68842	321.68842		321.69014	321.69014			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.78114	325.78114		325.78338	325.78338			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/02/2022	Bond Future			241.71763	241.71763		241.00374	241.00374			0.00	0.00	0	7,693.00
R202	On 05/05/2022	Bond Future			244.64194	244.64194		243.92032	243.92032			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			243.25980	243.25980		242.52938	242.52938			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			246.35417	246.35417		245.61484	245.61484			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.02045	106.21374		5.01017	106.22440		1.14	0.00	0.00	0	16,327.00
R2023	On 05/05/2022	Bond Future			5.08848	103.56243		5.07448	103.57358		0.99	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.16020	104.80308		5.13944	104.81462		0.69	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.24258	102.23044		5.20453	102.24219		0.70	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/02/2022	Bond Future			9.58706	91.46119		9.57399	91.52890		9.33	0.00	253,438,957.49	2,771	83,496.00
R2030	On 03/02/2022	Bond Future	8.39	Call	23.67000	0.02367		24.20000	0.02420	23.670	8.53	0.02	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	172.47000	0.17247		150.52000	0.15052	172.470	8.78	0.11	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	539.80000	0.53980		483.23000	0.48323	539.800	9.09	0.27	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,035.99000	2.03599		1,907.73000	1.90773	2,035.990	9.22	0.64	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,378.64000	1.37864		1,327.79000	1.32779	1,378.640	9.41	0.52	0.00	0	1,000.00

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R2030	On 03/02/2022	Bond Future	9.78	Put	922.33000	0.92233	817.98000	0.81798	922.330	9.58	0.38	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	1,980.33000	1.98033	1,943.96000	1.94396	1,980.330	9.60	0.63	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.90	Put	722.34000	0.72234	621.01000	0.62101	722.340	9.73	0.31	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	76.87000	0.07687	51.27000	0.05127	76.870	10.92	0.05	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.80418	92.54592	9.79041	92.61479	9.10	0.00	555,275.52	6	14,763.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	37.42000	0.03742	32.36000	0.03236	37.420	8.66	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	101.50000	0.10150	97.10000	0.09710	101.500	8.56	0.05	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	208.67000	0.20867	205.15000	0.20515	208.670	8.47	0.09	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	416.18000	0.41618	403.85000	0.40385	416.180	8.45	0.16	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	493.72000	0.49372	468.59000	0.46859	493.720	8.50	0.19	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,449.74000	3.44974	3,275.33000	3.27533	3,449.740	8.84	0.66	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,811.99000	1.81199	1,656.55000	1.65655	1,811.990	9.24	0.44	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,355.94000	1.35594	1,198.24000	1.19824	1,355.940	9.47	0.35	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	502.69000	0.50269	385.68000	0.38568	502.690	10.48	0.15	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			10.03797	89.62747	10.02348	89.69732	9.11	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	251.56000	0.25156	222.57000	0.22257	251.560	8.53	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	787.80000	0.78780	732.96000	0.73296	787.800	8.50	0.23	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,179.12000	1.17912	972.61000	0.97261	1,179.120	9.98	0.26	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.26270	90.79655	10.24746	90.86744	8.82	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0.00	0	0.00	
R2032	On 03/02/2022	Bond Future			10.04166	91.71299	10.03880	91.72956	10.22	0.00	733,703.92	8	112,838.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	23.81000	0.02381	22.83000	0.02283	23.810	8.96	0.02	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	75.39000	0.07539	64.04000	0.06404	75.390	9.10	0.06	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	442.45000	0.44245	348.03000	0.34803	442.450	9.66	0.22	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	503.80000	0.50380	402.58000	0.40258	503.800	9.73	0.25	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	2,222.40000	2.22240	2,081.69000	2.08169	2,222.400	10.01	0.64	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,079.35000	1.07935	953.02000	0.95302	1,079.350	10.11	0.42	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	1,904.96000	1.90496	1,762.06000	1.76206	1,904.960	10.11	0.58	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.14	Put	1,216.12000	1.21612	1,088.60000	1.08860	1,216.120	10.38	0.43	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	791.77000	0.79177	681.62000	0.68162	791.770	10.66	0.31	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	640.49000	0.64049	535.30000	0.53530	640.490	10.81	0.27	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	538.68000	0.53868	438.18000	0.43818	538.680	10.94	0.23	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	404.78000	0.40478	312.29000	0.31229	404.780	11.16	0.18	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	234.65000	0.23465	165.44000	0.16544	234.650	11.57	0.11	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	208.96000	0.20896	144.86000	0.14486	208.960	11.66	0.10	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	132.70000	0.13270	90.03000	0.09003	132.700	11.87	0.07	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.24607	88.65389	10.24303	88.67097	10.35	0.00	0.00	0	20,406.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	785.40000	0.78540	665.72000	0.66572	785.400	9.57	0.25	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,131.80000	2.13180	1,950.75000	1.95075	2,131.800	10.29	0.49	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,453.16000	2.45316	2,284.18000	2.28418	2,453.160	10.39	0.53	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	971.18000	0.97118	798.01000	0.79801	971.180	11.27	0.25	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	764.67000	0.76467	605.97000	0.60597	764.670	11.58	0.20	0.00	0	780.00

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
R2032	On 04/08/2022	Bond Future			10.45863	89.69106		10.45543	89.70850		9.87	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	322.09000	0.32209		275.92000	0.27592	322.090	8.91	0.11	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,123.56000	1.12356		984.08000	0.98408	1,123.560	9.16	0.28	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	995.98000	0.99598		795.59000	0.79559	995.980	11.10	0.21	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.67246	86.71550		10.66909	86.73329		10.05	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/02/2022	Bond Future			10.56230	92.12837		10.52354	92.37685		11.42	0.00	310,011,965.05	3,365	108,629.00
R2035	On 03/02/2022	Bond Future	9.70	Call	109.97000	0.10997		103.11000	0.10311	109.970	10.29	0.07	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	273.12000	0.27312		235.64000	0.23564	273.120	10.57	0.14	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	511.19000	0.51119		449.96000	0.44996	511.190	10.85	0.23	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	778.30000	0.77830		711.56000	0.71156	778.300	11.09	0.31	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	821.87000	0.82187		755.60000	0.75560	821.870	11.12	0.32	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	2,447.57000	2.44757	2,139.27000	2.13927	2,447.570	11.22	0.63	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,033.76000	1.03376		975.04000	0.97504	1,033.760	11.23	0.38	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	1,513.69000	1.51369		1,255.04000	1.25504	1,513.690	11.56	0.46	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	1,402.08000	1.40208		1,154.19000	1.15419	1,402.080	11.61	0.44	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	653.16000	0.65316		475.63000	0.47563	653.160	12.26	0.24	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	626.52000	0.62652		452.26000	0.45226	626.520	12.30	0.24	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	552.63000	0.55263		387.97000	0.38797	552.630	12.42	0.21	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	384.70000	0.38470		248.80000	0.24880	384.700	12.76	0.16	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	345.27000	0.34527		219.02000	0.21902	345.270	12.85	0.14	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	303.03000	0.30303		187.80000	0.18780	303.030	12.97	0.13	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	135.34000	0.13534		78.83000	0.07883	135.340	13.48	0.06	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	92.52000	0.09252		53.89000	0.05389	92.520	13.67	0.04	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.76009	88.74251		10.71972	88.99420		11.63	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,485.80000	2.48580	2,466.64000	2.46664	2,485.800	11.60	0.50	0.00	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	2,442.10000	2.44210	2,183.60000	2.18360	2,442.100	11.71	0.46	0.00	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	300.06000	0.30006		224.31000	0.22431	300.060	14.66	0.08	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.96771	89.77849		10.92561	90.03348		11.05	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	394.59000	0.39459		360.93000	0.36093	394.590	9.94	0.12	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	670.40000	0.67040		629.94000	0.62994	670.400	9.95	0.18	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	1,944.18000	1.94418		1,832.42000	1.83242	1,944.180	10.60	0.38	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	4,242.22000	4.24222		3,884.88000	3.88488	4,242.220	10.72	0.58	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,747.46000	2.74746		2,445.32000	2.44532	2,747.460	11.17	0.43	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	1,077.46000	1.07746		866.36000	0.86636	1,077.460	12.59	0.20	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.17582	86.47399		11.13195	86.73225		11.28	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 03/02/2022	Bond Future			10.74028	83.67726		10.68095	84.06126		12.60	0.00	0.00	0	118,951.00
R2037	On 05/05/2022	Bond Future			10.93523	84.66979		10.87350	85.05863		12.25	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.14163	81.40420		11.07730	81.79799		12.26	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	797.27000	0.79727		760.30000	0.76030	797.270	11.19	0.20	0.00	0	50.00

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
R2037	On 04/08/2022	Bond Future	10.90	Put	4,019.72000	4.01972	3,523.96000	3.52396	4,019.720	12.16	0.55	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.21	Call	3,472.34000	3.47234	3,425.46000	3.42546	3,472.340	12.47	0.54	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,536.41000	2.53641	2,114.48000	2.11448	2,536.410	12.74	0.40	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,602.79000	1.60279	1,219.46000	1.21946	1,602.790	13.61	0.27	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.33646	82.47104	11.26958	82.86982		11.92	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 03/02/2022	Bond Future			10.82107	85.89571	10.75654	86.34685		13.15	0.00	12,197,190.82	142	87,900.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	1,080.60000	1.08060	1,145.78000	1.14578	1,080.600	12.93	0.37	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			11.00877	86.91455	10.94165	87.37131		12.77	0.00	0.00	0	8,568.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	283.46000	0.28346	297.03000	0.29703	283.460	11.35	0.10	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,471.56000	1.47156	1,457.59000	1.45759	1,471.560	12.21	0.34	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	280.42000	0.28042	199.17000	0.19917	280.420	16.47	0.07	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.20715	83.42476	11.13722	83.88728		12.80	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	364.66000	0.36466	352.34000	0.35234	364.660	11.58	0.10	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	1,894.71000	1.89471	1,837.71000	1.83771	1,894.710	12.18	0.36	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,345.03000	1.34503	1,051.40000	1.05140	1,345.030	14.30	0.23	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.39390	84.51838	11.32121	84.98679		12.43	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 03/02/2022	Bond Future			10.85536	82.69360	10.78049	83.22762		13.78	0.00	54,412,388.80	658	57,031.00	
R2044	On 05/05/2022	Bond Future			11.03351	83.67449	10.95566	84.21512		13.38	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.22146	80.27189	11.14037	80.81931		13.41	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.39797	81.32430	11.31371	81.87867		13.03	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 03/02/2022	Bond Future			10.79820	86.13677	10.71812	86.72690		13.50	0.00	0.00	0	192,271.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	332.26000	0.33226	361.16000	0.36116	332.260	12.65	0.15	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	475.73000	0.47573	519.55000	0.51955	475.730	12.79	0.20	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	662.39000	0.66239	721.62000	0.72162	662.390	12.97	0.26	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,236.25000	2.23625	2,470.66000	2.47066	2,236.250	13.75	0.57	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,674.89000	2.67489	2,946.83000	2.94683	2,674.890	13.92	0.63	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			10.96529	82.74293	10.88205	83.34035		13.81	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.13934	83.70820	11.05272	84.31302		13.14	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.31214	80.38816	11.22205	81.00068		13.45	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R209	On 03/02/2022	Bond Future			10.51052	71.22045	10.47158	71.43936		12.73	0.00	0.00	0	20,166.00	
R209	On 05/05/2022	Bond Future			10.68770	68.92361	10.64728	69.14536		12.94	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	394.04000	0.39404	394.43000	0.39443	394.040	11.39	0.16	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	2,085.98000	2.08598	1,861.22000	1.86122	2,085.980	12.94	0.46	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	467.09000	0.46709	360.53000	0.36053	467.090	15.15	0.13	0.00	0	12,050.00	

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
R209	On 04/08/2022	Bond Future			10.86981	69.72847		10.82787	69.95299		12.34	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.05089	67.49902		11.00736	67.72648		12.56	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			212.55227	212.55227		212.78703	212.78703			0.00	0.00	0	1,330.00
R210	On 05/05/2022	Bond Future			212.27212	212.27212		212.51045	212.51045			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			214.92551	214.92551		215.16711	215.16711			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			214.74589	214.74589		214.99098	214.99098			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/02/2022	Bond Future			9.85350	86.26638		9.84039	86.33510		10.02	0.00	0.00	0	20,855.00
R213	On 03/02/2022	Bond Future	8.63	Call	18.00000	0.01800		17.68000	0.01768	18.000	8.96	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	40.63000	0.04063		38.20000	0.03820	40.630	8.98	0.03	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	190.31000	0.19031		153.57000	0.15357	190.310	9.35	0.12	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	245.76000	0.24576		196.56000	0.19656	245.760	9.42	0.15	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,187.04000	2.18704		2,037.74000	2.03774	2,187.040	9.86	0.66	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,615.85000	1.61585		1,470.45000	1.47045	1,615.850	10.03	0.55	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,030.32000	1.03032		909.49000	0.90949	1,030.320	10.27	0.40	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	764.42000	0.76442		649.24000	0.64924	764.420	10.48	0.32	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	733.73000	0.73373		619.59000	0.61959	733.730	10.51	0.31	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	621.16000	0.62116		511.93000	0.51193	621.160	10.62	0.28	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	290.92000	0.29092		210.62000	0.21062	290.920	11.17	0.15	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	248.35000	0.24835		175.72000	0.17572	248.350	11.28	0.13	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.05416	83.75706		10.04043	83.82687		10.08	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.26625	84.73787		10.25188	84.80866		9.64	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.48143	82.31046		10.46639	82.38224		9.76	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/02/2022	Bond Future			10.80900	68.38061		10.74954	68.72602		13.65	0.00	0.00	0	17,604.00
R214	On 05/05/2022	Bond Future			10.97747	65.91153		10.91580	66.26128		13.93	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.15267	66.68039		11.08866	67.03449		13.27	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.32669	64.27293		11.26028	64.63158		13.58	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,864,594,584.12	17,784	189.000000000
Grand Total:											1,864,594,584.12	17,784	189.000000000