



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: 30/12/2021

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														
AL37	On 03/02/2022	Index Future	808.60900	808.60900	810.72000	810.72000					0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	818.13600	818.13600	820.27600	820.27600					0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	827.97300	827.97300	830.14000	830.14000					0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	838.31400	838.31400	840.50900	840.50900					0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	926.24000	926.24000	929.66300	929.66300					0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	937.15300	937.15300	940.62100	940.62100					0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	948.42100	948.42100	951.93200	951.93200					0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	960.26600	960.26600	963.82300	963.82300					0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	821.46100	821.46100	824.83600	824.83600					0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future	831.13900	831.13900	834.55800	834.55800					0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future	841.13300	841.13300	844.59400	844.59400					0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	851.63800	851.63800	855.14400	855.14400					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
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	11.39457	78.28393		11.33118	78.61566			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.63098	75.44826		11.56482	75.78440			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.87794	76.33592		11.80887	76.67641			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.12853	73.56858		12.05644	73.91340			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	11.85561	76.90209		11.78180	77.34615			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.07763	73.56883		12.00052	74.01863			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.30314	74.43280		12.22266	74.88826			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.53259	71.16198		12.44852	71.62329			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	810.68100	810.68100		813.96600	813.96600			0.00	0.00	0	987.00
GOVI	On 05/05/2022	GOVI	820.23200	820.23200		823.56000	823.56000			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	830.09400	830.09400		833.46400	833.46400			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	840.46200	840.46200		843.87400	843.87400			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.32751	155.32751		155.32313	155.32313			0.00	0.00	0	5,554.00
I2025	On 05/05/2022	Bond Future	157.19615	157.19615		157.19250	157.19250			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.53146	157.53146		157.52793	157.52793			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.51593	159.51593		159.51258	159.51258			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	114.12688	114.12688		113.51850	113.51850			0.00	0.00	0	3,872.00
I2029	On 05/05/2022	Bond Future	114.29876	114.29876		113.68364	113.68364			0.00	0.00	0	591.00
I2029	On 04/08/2022	Bond Future	115.71575	115.71575		115.09317	115.09317			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	115.94872	115.94872		115.31838	115.31838			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	113.31303	113.31303		113.29535	113.29535			0.00	0.00	0	7,281.00
I2033	On 05/05/2022	Bond Future	113.39302	113.39302		113.37577	113.37577			0.00	0.00	0	2,121.00
I2033	On 04/08/2022	Bond Future	114.79873	114.79873		114.78138	114.78138			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	114.93944	114.93944		114.92197	114.92197			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
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			128.67874	128.67874		128.16982	128.16982			0.00	0.00	0	6,104.00
I2038	On 05/05/2022	Bond Future			130.22680	130.22680		129.71244	129.71244			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future			130.02611	130.02611		129.50546	129.50546			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future			131.66439	131.66439		131.13718	131.13718			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			118.68695	118.68695		118.47867	118.47867			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future			118.22768	118.22768		118.01754	118.01754			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future			119.69332	119.69332		119.48088	119.48088			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future			119.27699	119.27699		119.06191	119.06191			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			121.83400	121.83400		120.44301	120.44301			0.00	0.00	0	9,280.00
I2050	On 05/05/2022	Bond Future			123.29944	123.29944		121.89222	121.89222			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future			122.81273	122.81273		121.38815	121.38815			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future			124.35993	124.35993		122.91749	122.91749			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			310.81600	310.81600		309.80700	309.80700			0.00	0.00	0	483.00
I GOV	On 05/05/2022	Index Future			314.55500	314.55500		313.53500	313.53500			0.00	0.00	0	16.00
I GOV	On 04/08/2022	Index Future			318.41300	318.41300		317.38100	317.38100			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future			322.46400	322.46400		321.42000	321.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.92500	96.07500		3.92500	96.07500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.17000	95.83000		4.16000	95.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.22500	95.77500		4.22500	95.77500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.53000	95.47000		4.52000	95.48000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.59000	95.41000		4.58000	95.42000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.86500	95.13500		4.85500	95.14500			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.26000	94.74000		5.23000	94.77000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.73500	94.26500		5.70500	94.29500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			5.99000	94.01000		5.95500	94.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.26000	93.74000		6.21000	93.79000			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.45500	93.54500		6.39500	93.60500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.60500	93.39500		6.56500	93.43500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.98533	111.36956		7.91596	111.66226		5.73	0.00	0.00	0	69,865.00
R186	On 05/05/2022	Bond Future			8.20757	112.68165		8.13317	112.97841		5.67	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	66.57000	0.06657		83.23000	0.08323	66.570	5.29	0.05	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	271.61000	0.27161		322.81000	0.32281	271.610	5.34	0.15	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	434.52000	0.43452		506.33000	0.50633	434.520	5.45	0.21	0.00	0	3,600.00

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	
R186	On 05/05/2022	Bond Future	7.88	Call	928.71000	0.92871	1,048.45000	1.04845	928.710	5.63	0.37	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,381.59000	1.38159	1,534.18000	1.53418	1,381.590	5.72	0.48	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,830.36000	1.83036	2,008.51000	2.00851	1,830.360	5.81	0.57	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	860.22000	0.86022	772.95000	0.77295	860.220	5.98	0.33	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	565.65000	0.56565	504.45000	0.50445	565.650	6.17	0.23	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	399.15000	0.39915	354.11000	0.35411	399.150	6.33	0.17	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.44993	108.71760		8.36998	109.01842	5.77	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	191.20000	0.19120	224.03000	0.22403	191.200	5.09	0.10	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,113.73000	1.11373	1,228.62000	1.22862	1,113.730	5.64	0.36	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	565.49000	0.56549	516.34000	0.51634	565.490	6.69	0.18	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.70083	110.11266		8.61476	110.41705	5.62	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			322.10334	322.10334		322.10301	322.10301		0.00	0.00	0	1,132.00
R197	On 05/05/2022	Bond Future			325.97784	325.97784		325.97913	325.97913		0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.64720	321.64720		321.64861	321.64861		0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.69981	325.69981		325.70177	325.70177		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			247.63634	247.63634		246.69329	246.69329		0.00	0.00	0	7,693.00
R202	On 05/05/2022	Bond Future			250.61514	250.61514		249.66185	249.66185		0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			249.27510	249.27510		248.31022	248.31022		0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			252.41547	252.41547		251.43895	251.43895		0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000		0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.16641	106.06250		5.16833	106.06051	1.19	0.00	0.00	0	16,431.00
R2023	On 05/05/2022	Bond Future			5.29014	103.40202		5.29198	103.40056	1.04	0.00	0.00	0	835.00
R2023	On 04/08/2022	Bond Future			5.47545	104.62813		5.47790	104.62677	0.74	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.85344	102.04220		5.85733	102.04100	0.46	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			9.50828	91.87028		9.44955	92.17678	9.41	0.00	275,610.84	3	82,785.00
R2030	On 03/02/2022	Bond Future	8.39	Call	7.27000	0.00727	11.67000	0.01167	7.270	8.67	0.01	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	101.95000	0.10195	138.99000	0.13899	101.950	8.88	0.09	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	431.79000	0.43179	534.88000	0.53488	431.790	9.17	0.27	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	1,525.47000	1.52547	1,357.96000	1.35796	1,525.470	9.30	0.62	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,329.44000	1.32944	1,527.36000	1.52736	1,329.440	9.49	0.58	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	527.58000	0.52758	454.65000	0.45465	527.580	9.66	0.30	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	2,002.36000	2.00236	2,239.36000	2.23936	2,002.360	9.68	0.71	0.00	0	950.00

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	
R2030	On 03/02/2022	Bond Future	9.90	Put	375.20000	0.37520	321.20000	0.32120	375.200	9.81	0.23	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	13.92000	0.01392	11.69000	0.01169	13.920	10.95	0.01	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.72294	92.95324	9.66131	93.26380		9.12	0.00	0.00	0	14,763.00
R2030	On 05/05/2022	Bond Future	7.73	Call	27.29000	0.02729	33.71000	0.03371	27.290	8.64	0.02	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	82.02000	0.08202	98.57000	0.09857	82.020	8.52	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	181.31000	0.18131	213.29000	0.21329	181.310	8.43	0.09	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	418.83000	0.41883	479.29000	0.47929	418.830	8.64	0.17	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	499.45000	0.49945	568.15000	0.56815	499.450	8.70	0.19	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.35	Put	3,080.16000	3.08016	2,893.00000	2.89300	3,080.160	9.03	0.64	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.95	Put	1,539.65000	1.53965	1,426.15000	1.42615	1,539.650	9.50	0.40	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	1,133.01000	1.13301	1,045.04000	1.04504	1,133.010	9.79	0.32	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	383.57000	0.38357	350.43000	0.35043	383.570	10.81	0.13	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.95462	90.03021	9.88984	90.34482		9.17	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	249.86000	0.24986	282.75000	0.28275	249.860	8.60	0.09	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	847.22000	0.84722	931.08000	0.93108	847.220	8.74	0.24	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	1,051.71000	1.05171	983.46000	0.98346	1,051.710	10.32	0.24	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			10.17773	91.19268	10.10975	91.51122		8.90	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			9.96484	92.15944	9.89595	92.56235		10.41	0.00	63,774,332.48	692	123,757.00
R2032	On 03/02/2022	Bond Future	8.91	Call	9.55000	0.00955	16.29000	0.01629	9.550	9.40	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	43.57000	0.04357	66.71000	0.06671	43.570	9.63	0.04	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	372.02000	0.37202	484.79000	0.48479	372.020	10.22	0.22	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	430.80000	0.43080	555.18000	0.55518	430.800	10.26	0.25	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	1,707.59000	1.70759	1,488.04000	1.48804	1,707.590	10.48	0.61	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,026.62000	1.02662	1,238.44000	1.23844	1,026.620	10.58	0.46	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	1,405.78000	1.40578	1,214.69000	1.21469	1,405.780	10.58	0.54	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,452.44000	1.45244	1,706.45000	1.70645	1,452.440	10.76	0.56	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	795.09000	0.79509	673.34000	0.67334	795.090	10.92	0.37	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	457.07000	0.45707	381.69000	0.38169	457.070	11.26	0.24	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	345.11000	0.34511	286.58000	0.28658	345.110	11.42	0.19	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	273.59000	0.27359	226.29000	0.22629	273.590	11.55	0.16	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	185.30000	0.18530	152.44000	0.15244	185.300	11.76	0.11	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	83.57000	0.08357	68.08000	0.06808	83.570	12.05	0.06	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	69.90000	0.06990	56.83000	0.05683	69.900	12.09	0.05	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	35.83000	0.03583	28.97000	0.02897	35.830	12.26	0.03	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			10.16707	89.09917	10.09512	89.50733		10.42	0.00	0.00	0	20,406.00
R2032	On 05/05/2022	Bond Future	9.58	Call	838.14000	0.83814	961.06000	0.96106	838.140	9.96	0.27	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,247.77000	2.24777	2,473.76000	2.47376	2,247.770	10.59	0.52	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	2,591.34000	2.59134	2,835.10000	2.83510	2,591.340	10.71	0.56	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	10.98	Put	798.69000	0.79869	720.06000	0.72006	798.690	11.75	0.22	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	613.57000	0.61357	551.56000	0.55156	613.570	12.03	0.18	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.37785	90.13255	10.30271	90.54590		10.00	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
R2032	On 04/08/2022	Bond Future	8.97	Call	333.05000	0.33305		385.20000	0.38520	333.050	9.04	0.11	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,244.18000	1.24418		1,380.30000	1.38030	1,244.180	9.56	0.30	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	895.65000	0.89565		823.57000	0.82357	895.650	11.57	0.19	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.59020	87.15124		10.51171	87.56975		10.14	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			10.44956	92.85390		10.39086	93.23505		11.68	0.00	0.00	0	103,053.00
R2035	On 03/02/2022	Bond Future	9.70	Call	79.89000	0.07989		112.19000	0.11219	79.890	10.88	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	238.74000	0.23874		311.63000	0.31163	238.740	11.23	0.15	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	487.11000	0.48711		606.11000	0.60611	487.110	11.49	0.25	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	772.00000	0.77200		931.54000	0.93154	772.000	11.67	0.35	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	820.03000	0.82003		985.52000	0.98552	820.030	11.69	0.36	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	1,744.90000	1.74490		1,553.08000	1.55308	1,744.900	11.80	0.58	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,060.16000	1.06016		1,252.45000	1.25245	1,060.160	11.81	0.43	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	938.70000	0.93870		821.09000	0.82109	938.700	12.22	0.38	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	850.79000	0.85079		742.64000	0.74264	850.790	12.29	0.35	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	309.19000	0.30919		265.98000	0.26598	309.190	13.02	0.16	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	292.12000	0.29212		251.16000	0.25116	292.120	13.06	0.15	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	246.01000	0.24601		211.25000	0.21125	246.010	13.17	0.13	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	148.14000	0.14814		126.83000	0.12683	148.140	13.47	0.08	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	125.87000	0.12587		107.63000	0.10763	125.870	13.53	0.07	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	103.15000	0.10315		88.10000	0.08810	103.150	13.60	0.06	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	31.33000	0.03133		26.68000	0.02668	31.330	13.99	0.02	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	17.95000	0.01795		15.29000	0.01529	17.950	14.16	0.01	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.64382	89.47021		10.58268	89.85636		11.75	0.00	0.00	0	8,926.00
R2035	On 05/05/2022	Bond Future	10.72	Call	2,754.60000	2.75460		2,979.30000	2.97930	2,754.600	12.00	0.54	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	2,017.78000	2.01778		1,870.97000	1.87097	2,017.780	12.14	0.42	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	193.55000	0.19355		176.28000	0.17628	193.550	14.97	0.06	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.84810	90.50579		10.78438	90.89684		11.25	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	445.12000	0.44512		501.96000	0.50196	445.120	10.13	0.13	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	776.37000	0.77637		863.02000	0.86302	776.370	10.25	0.20	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,221.60000	2.22160		2,395.37000	2.39537	2,221.600	11.06	0.42	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	3,811.30000	3.81130		3,607.98000	3.60798	3,811.300	11.15	0.55	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	2,427.84000	2.42784		2,282.63000	2.28263	2,427.840	11.63	0.40	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	940.26000	0.94026		877.52000	0.87752	940.260	13.19	0.18	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			11.05311	87.19921		10.98675	87.59509		11.44	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			10.67570	84.09536		10.60679	84.54492		12.92	0.00	0.00	0	119,310.00
R2037	On 05/05/2022	Bond Future			10.86906	85.08670		10.79735	85.54205		12.41	0.00	0.00	0	11,855.00
R2037	On 04/08/2022	Bond Future			11.07415	81.81735		10.99944	82.27839		12.52	0.00	0.00	0	0.00
R2037	On 04/08/2022	Bond Future	10.10	Call	828.18000	0.82818		935.03000	0.93503	828.180	11.42	0.21	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	3,716.04000	3.71604		3,481.78000	3.48178	3,716.040	12.42	0.54	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	11.21	Call	3,617.71000	3.61771	3,888.66000	3.88866	3,617.710	12.73	0.56	0.00	0	1,050.00	
R2037	On 04/08/2022	Bond Future	11.42	Put	2,294.49000	2.29449	2,131.64000	2.13164	2,294.490	13.01	0.38	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	11.95	Put	1,418.24000	1.41824	1,310.73000	1.31073	1,418.240	13.89	0.26	0.00	0	1,050.00	
R2037	On 03/11/2022	Bond Future			11.26807	82.87885	11.19041	83.34566		12.13	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			10.77831	86.19423	10.69917	86.75106		13.52	0.00	861,942.30	10	90,006.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	883.58000	0.88358	1,126.11000	1.12611	883.580	13.30	0.37	0.00	0	2,000.00	
R2040	On 05/05/2022	Bond Future			10.96523	87.21041	10.88291	87.77423		12.99	0.00	0.00	0	8,568.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	245.76000	0.24576	306.72000	0.30672	245.760	11.49	0.09	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,424.12000	1.42412	1,639.09000	1.63909	1,424.120	12.39	0.35	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	197.57000	0.19757	173.09000	0.17309	197.570	16.72	0.05	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.16319	83.71504	11.07744	84.28586		13.11	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	361.32000	0.36132	427.55000	0.42755	361.320	11.84	0.10	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,011.00000	2.01100	2,238.39000	2.23839	2,011.000	12.80	0.37	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,305.68000	1.30568	1,191.25000	1.19125	1,305.680	15.11	0.22	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.34988	84.80154	11.26075	85.37960		12.70	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			10.81468	82.98304	10.74560	83.47845		14.18	0.00	0.00	0	59,709.00	
R2044	On 05/05/2022	Bond Future			10.99210	83.96132	10.92024	84.46308		13.61	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.17964	80.55343	11.10480	81.06140		13.75	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.35609	81.59903	11.27833	82.11338		13.32	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			10.76350	86.39158	10.69943	86.86570		13.90	0.00	0.00	0	192,246.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	195.88000	0.19588	269.31000	0.26931	195.880	13.05	0.12	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.30	Call	309.14000	0.30914	411.28000	0.41128	309.140	13.18	0.17	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	469.68000	0.46968	605.76000	0.60576	469.680	13.37	0.23	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,051.52000	2.05152	2,372.98000	2.37298	2,051.520	14.16	0.61	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,520.01000	2.52001	2,871.79000	2.87179	2,520.010	14.33	0.68	0.00	0	1,400.00	
R2048	On 05/05/2022	Bond Future			10.93007	82.99477	10.86344	83.47496		14.06	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			11.10395	83.95435	11.03461	84.44048		13.47	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.27685	80.62711	11.20473	81.11939		13.75	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			10.41929	71.73488	10.35534	72.09871		13.02	0.00	0.00	0	20,296.00	
R209	On 05/05/2022	Bond Future			10.59402	69.43911	10.52766	69.80759		13.08	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	440.34000	0.44034	513.42000	0.51342	440.340	11.92	0.17	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,764.54000	1.76454	1,622.27000	1.62227	1,764.540	13.39	0.42	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	356.60000	0.35660	322.45000	0.32245	356.600	15.79	0.11	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.77399	70.24298	10.70513	70.61614		12.57	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
R209	On 03/11/2022	Bond Future			10.95316	68.01121		10.88173	68.38905		12.75	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			214.40475	214.40475		213.91114	213.91114			0.00	0.00	0	1,449.00
R210	On 05/05/2022	Bond Future			214.12319	214.12319		213.62470	213.62470			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			216.77774	216.77774		216.27335	216.27335			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.59152	216.59152		216.08095	216.08095			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			9.78111	86.64674		9.72240	86.95688		10.11	0.00	0.00	0	22,660.00
R213	On 03/02/2022	Bond Future	8.63	Call	5.03000	0.00503		8.29000	0.00829	5.030	9.14	0.01	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	15.42000	0.01542		23.79000	0.02379	15.420	9.17	0.02	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	113.10000	0.11310		153.52000	0.15352	113.100	9.46	0.10	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	156.56000	0.15656		208.02000	0.20802	156.560	9.52	0.13	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	1,689.23000	1.68923	1,509.36000	1.50936	1,689.230	9.95	9.95	0.65	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,140.49000	1.14049	1,004.70000	1.00470	1,140.490	10.12	10.12	0.51	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	623.10000	0.62310	539.49000	0.53949	623.100	10.36	10.36	0.33	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	413.44000	0.41344	355.09000	0.35509	413.440	10.58	10.58	0.24	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	390.65000	0.39065	335.20000	0.33520	390.650	10.61	10.61	0.23	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	309.79000	0.30979	264.87000	0.26487	309.790	10.73	10.73	0.19	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	104.02000	0.10402	88.05000	0.08805	104.020	11.26	11.26	0.08	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	82.52000	0.08252	69.78000	0.06978	82.520	11.36	11.36	0.06	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.97983	84.13589		9.91850	84.45015		10.16	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.19036	85.11263		10.12626	85.43089		9.75	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.40432	82.67930		10.33731	83.00158		9.86	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			10.76895	68.61295		10.69481	69.04648		14.04	0.00	0.00	0	17,604.00
R214	On 05/05/2022	Bond Future			10.93679	66.14190		10.85989	66.58092		14.16	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.11172	66.90657		11.03191	67.35099		13.60	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.28573	64.49376		11.20294	64.94381		13.87	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 :											64,911,885.62	705 550.000000000	
Grand Total:											64,911,885.62	705 550.000000000	