



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2022

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
AL37	On	03/02/2022	Index Future	814.20800	814.20800		810.09500	810.09500			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	824.19300	824.19300		820.03500	820.03500			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	834.72000	834.72000		830.51000	830.51000			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	845.76200	845.76200		841.49800	841.49800			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	930.24300	930.24300		922.16500	922.16500			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	941.65100	941.65100		933.48000	933.48000			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	953.67700	953.67700		945.40400	945.40400			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	966.29300	966.29300		957.91200	957.91200			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	824.60900	824.60900		817.25800	817.25800			0.00	0.00	0	193.0
ALBI	On	05/05/2022	Index Future	834.72200	834.72200		827.28500	827.28500			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	845.38200	845.38200		837.85300	837.85300			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	856.56500	856.56500		848.93800	848.93800			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
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.36288		78.44952		11.51750	77.64633			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.59073		75.65251		11.75162	74.84069			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.82432		76.64790		11.99209	75.82593			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.06120		73.89056		12.23613	73.05809			0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	11.80726		77.19248		11.96110	76.27497			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.02084		73.89966		12.18116	72.97205			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.23398		74.87247		12.40113	73.93321			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.45049		71.61242		12.62492	70.66105			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	813.81600		813.81600		806.64200	806.64200			0.00	3,507,546,960.00	431	560.0
GOVI	On 05/05/2022	GOVI	823.79700		823.79700		816.53900	816.53900			0.00	3,542,327,100.00	430	430.0
GOVI	On 04/08/2022	GOVI	834.31800		834.31800		826.97000	826.97000			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	845.35400		845.35400		837.91100	837.91100			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.28653		155.28653		155.29826	155.29826			0.00	79,040,843.77	509	5,045.0
I2025	On 05/05/2022	Bond Future	157.22957		157.22957		157.24429	157.24429			0.00	80,029,851.13	509	673.0
I2025	On 04/08/2022	Bond Future	157.68362		157.68362		157.69960	157.69960			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.78550		159.78550		159.80258	159.80258			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	114.14093		114.14093		114.12464	114.12464			0.00	183,538,615.44	1,608	3,838.0
I2029	On 05/05/2022	Bond Future	114.36793		114.36793		114.35350	114.35350			0.00	183,903,631.44	1,608	2,199.0
I2029	On 04/08/2022	Bond Future	115.87216		115.87216		115.85834	115.85834			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	116.19129		116.19129		116.17792	116.17792			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	112.52389		112.52389		112.39612	112.39612			0.00	52,548,656.63	467	7,281.0
I2033	On 05/05/2022	Bond Future	112.64818		112.64818		112.52096	112.52096			0.00	52,606,700.06	467	2,588.0
I2033	On 04/08/2022	Bond Future	114.12976		114.12976		114.00165	114.00165			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	114.34459		114.34459		114.21537	114.21537			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033		On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2038		On 03/02/2022	Bond Future	126.80389	126.80389		127.11071	127.11071			0.00	80,013,254.59	631	5,473.0
I2038		On 05/05/2022	Bond Future	128.39051	128.39051		128.70365	128.70365			0.00	81,014,411.81	631	1,308.0
I2038		On 04/08/2022	Bond Future	128.26361	128.26361		128.58176	128.58176			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future	129.97347	129.97347		130.29653	130.29653			0.00	0.00	0	0.0
I2038		On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2046		On 03/02/2022	Bond Future	117.19927	117.19927		116.98157	116.98157			0.00	529,389,102.59	4,517	15,002.0
I2046		On 05/05/2022	Bond Future	116.77822	116.77822		116.55993	116.55993			0.00	527,487,219.74	4,517	4,688.0
I2046		On 04/08/2022	Bond Future	118.31445	118.31445		118.09392	118.09392			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future	117.96632	117.96632		117.74341	117.74341			0.00	0.00	0	0.0
I2046		On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2050		On 03/02/2022	Bond Future	118.97359	118.97359		119.40308	119.40308			0.00	49,730,960.62	418	9,042.0
I2050		On 05/05/2022	Bond Future	120.46206	120.46206		120.89906	120.89906			0.00	43,607,265.72	362	741.0
I2050		On 04/08/2022	Bond Future	120.03032	120.03032		120.47405	120.47405			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future	121.63052	121.63052		122.08073	122.08073			0.00	0.00	0	0.0
I2050		On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
IGOV		On 03/02/2022	Index Future	308.25200	308.25200		308.47900	308.47900			0.00	0.00	0	482.0
IGOV		On 05/05/2022	Index Future	312.10800	312.10800		312.34000	312.34000			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future	316.17000	316.17000		316.40600	316.40600			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future	320.42700	320.42700		320.66600	320.66600			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future	3.90500	96.09500		3.90500	96.09500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future	4.21000	95.79000		4.25000	95.75000			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future	4.27500	95.72500		4.31500	95.68500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future	4.61000	95.39000		4.68000	95.32000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future	4.67000	95.33000		4.75000	95.25000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future	4.99500	95.00500		5.07500	94.92500			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future	5.45000	94.55000		5.56000	94.44000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future	5.98500	94.01500		6.12500	93.87500			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future	6.24500	93.75500		6.39000	93.61000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future	6.55000	93.45000		6.70000	93.30000			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future	6.74000	93.26000		6.90000	93.10000			0.00	0.00	0	75.0
JIBAR FUTURE		On 20/12/2023	Jibar Tradeable Future	6.96500	93.03500		7.07500	92.92500			0.00	0.00	0	0.0
R186		On 03/02/2022	Bond Future	7.80354	112.13868		7.94252	111.55008		5.28	0.00	331,369,799.40	2,955	64,760.0
R186		On 05/05/2022	Bond Future	7.99955	113.51392		8.14775	112.92017		5.24	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	71.07000	0.07107	65.26000	0.06526	71.070	5.01	0.00	0	3,600.0
R186		On 05/05/2022	Bond Future	7.28	Call	274.83000	0.27483	237.77000	0.23777	274.830	4.79	0.00	0	435.0
R186		On 05/05/2022	Bond Future	7.48	Call	462.11000	0.46211	396.54000	0.39654	462.110	4.89	0.00	0	3,600.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/05/2022	Bond Future	7.88	Call	1,059.10000		1.05910		907.47000	0.90747	1,059.100	5.09	0.45	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,607.59000		1.60759		1,386.02000	1.38602	1,607.590	5.20	0.57	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,135.87000		2.13587		1,854.37000	1.85437	2,135.870	5.28	0.67	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	442.01000		0.44201		673.87000	0.67387	442.010	5.41	0.22	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	255.66000		0.25566		418.64000	0.41864	255.660	5.60	0.14	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	162.84000		0.16284		282.40000	0.28240	162.840	5.75	0.09	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.20440		109.69299		8.36333	109.09233		5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	190.89000		0.19089		198.55000	0.19855	190.890	4.60	0.11	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,262.16000		1.26216		1,119.33000	1.11933	1,262.160	5.14	0.42	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	300.42000		0.30042		438.37000	0.43837	300.420	6.22	0.12	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.41415		111.13077		8.58490	110.52291		5.10	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 03/02/2022	Bond Future			321.84524		321.84524		321.85352	321.85352			0.00	76,921,012.36	239	1,132.0
R197	On 05/05/2022	Bond Future			325.87207		325.87207		325.88628	325.88628			0.00	77,883,424.73	239	476.0
R197	On 04/08/2022	Bond Future			321.78307		321.78307		321.79966	321.79966			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.07322		326.07322		326.09182	326.09182			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			245.14859		245.14859		245.46115	245.46115			0.00	179,693,916.47	733	7,464.0
R202	On 05/05/2022	Bond Future			248.21603		248.21603		248.53697	248.53697			0.00	181,942,349.99	733	1,146.0
R202	On 04/08/2022	Bond Future			247.03202		247.03202		247.35902	247.35902			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			250.32506		250.32506		250.65761	250.65761			0.00	0.00	0	0.0
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.09910		106.13220		5.15659	106.07266		1.05	0.00	357,665,514.00	3,370	16,417.0
R2023	On 05/05/2022	Bond Future			5.13910		103.52213		5.21240	103.46381		0.90	0.00	348,869,578.10	3,370	4,205.0
R2023	On 04/08/2022	Bond Future			5.11199		104.85865		5.21793	104.80034		0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			4.95542		102.31917		5.14458	102.26070		0.36	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 03/02/2022	Bond Future			9.42983		92.27998		9.57847	91.50568		8.79	0.00	0.00	0	81,796.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.73000		0.00073		0.35000	0.00035	0.730	8.09	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	39.59000		0.03959		20.68000	0.02068	39.590	8.20	0.05	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	311.12000		0.31112		182.39000	0.18239	311.120	8.47	0.27	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,009.60000		1.00960		1,559.08000	1.55908	1,009.600	8.63	0.58	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,321.29000		1.32129		899.99000	0.89999	1,321.290	8.91	0.67	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	213.05000		0.21305		435.41000	0.43541	213.050	9.15	0.19	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,109.03000		2.10903		1,544.51000	1.54451	2,109.030	9.19	0.83	0.00	0	950.0

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R2030	On 03/02/2022	Bond Future	9.90	Put	128.06000	0.12806		281.74000	0.28174	128.060	9.36	0.12	0.00	0	8,000.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	0.76000	0.00076		2.96000	0.00296	0.760	10.67	0.00	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.63199	93.41202		9.78737	92.63001		8.60	0.00	0.00	0	15,884.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	16.90000	0.01690		13.19000	0.01319	16.900	8.21	0.01	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	59.41000	0.05941		45.95000	0.04595	59.410	8.08	0.04	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	145.83000	0.14583		112.79000	0.11279	145.830	7.97	0.08	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	339.61000	0.33961		264.88000	0.26488	339.610	7.92	0.16	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	416.74000	0.41674		326.78000	0.32678	416.740	7.98	0.19	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	2,553.20000	2.55320		3,124.50000	3.12450	2,553.200	8.32	0.62	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,112.69000	1.11269		1,478.65000	1.47865	1,112.690	8.74	0.35	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	761.65000	0.76165		1,046.53000	1.04653	761.650	9.00	0.26	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	204.94000	0.20494		310.83000	0.31083	204.940	10.03	0.08	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			9.84468	90.61229		10.00775	89.82089		8.59	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	213.56000	0.21356		185.03000	0.18503	213.560	8.09	0.09	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	761.28000	0.76128		656.09000	0.65609	761.280	7.98	0.24	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	708.89000	0.70889		948.14000	0.94814	708.890	9.49	0.19	0.00	0	800.0	
R2030	On 03/11/2022	Bond Future			10.04832	91.80031		10.21920	90.99907		8.32	0.00	0.00	0	0.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 03/02/2022	Bond Future			9.89814	92.54951		10.05141	91.65655		9.82	0.00	0.00	0	118,685.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	0.98000	0.00098		0.39000	0.00039	0.980	8.78	0.00	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	9.05000	0.00905		4.00000	0.00400	9.050	8.83	0.01	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	208.11000	0.20811		112.88000	0.11288	208.110	9.11	0.19	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	260.24000	0.26024		143.55000	0.14355	260.240	9.19	0.22	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	1,149.82000	1.14982		1,789.92000	1.78992	1,149.820	9.52	0.59	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	881.40000	0.88140		548.95000	0.54895	881.400	9.66	0.51	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	870.49000	0.87049		1,431.00000	1.43100	870.490	9.66	0.49	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.04	Call	1,365.69000	1.36569		902.99000	0.90299	1,365.690	9.88	0.65	0.00	0	100.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	369.86000	0.36986		710.59000	0.71059	369.860	10.04	0.26	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	156.96000	0.15696		343.56000	0.34356	156.960	10.44	0.13	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	102.20000	0.10220		235.98000	0.23598	102.200	10.66	0.09	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	71.22000	0.07122		172.12000	0.17212	71.220	10.82	0.07	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	37.90000	0.03790		100.08000	0.10008	37.900	11.03	0.04	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	10.97000	0.01097		34.13000	0.03413	10.970	11.41	0.01	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	8.39000	0.00839		26.98000	0.02698	8.390	11.49	0.01	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	2.88000	0.00288		10.54000	0.01054	2.880	11.68	0.00	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.08982	89.53750		10.24938	88.63530		9.91	0.00	0.00	0	23,464.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	714.22000	0.71422		551.04000	0.55104	714.220	9.05	0.27	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,215.65000	2.21565		1,814.69000	1.81469	2,215.650	9.84	0.55	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,581.25000	2.58125		2,134.65000	2.13465	2,581.250	9.95	0.60	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	506.76000	0.50676		726.65000	0.72665	506.760	10.90	0.17	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	373.27000	0.37327		545.73000	0.54573	373.270	11.23	0.13	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.28491	90.69388		10.45136	89.78064		9.48	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On	04/08/2022	Bond Future	8.97	Call	285.60000	0.28560		232.11000	0.23211	285.600	8.50	0.11	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	1,133.73000	1.13373		944.82000	0.94482	1,133.730	8.73	0.31	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	11.60	Put	608.36000	0.60836		814.95000	0.81495	608.360	10.78	0.15	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			10.48100	87.73423		10.65465	86.80959		9.55	0.00	0.00	0	0.0
R2032	On	31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2035	On	03/02/2022	Bond Future			10.42352	93.02270		10.56668	92.10035		11.00	0.00	56,836,869.70	611	102,457.0
R2035	On	03/02/2022	Bond Future	9.70	Call	15.37000	0.01537		7.65000	0.00765	15.370	9.95	0.02	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	9.92	Call	78.14000	0.07814		42.63000	0.04263	78.140	10.02	0.08	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.10	Call	237.11000	0.23711		137.71000	0.13771	237.110	10.25	0.19	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	10.24	Call	481.76000	0.48176		294.63000	0.29463	481.760	10.54	0.31	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.26	Call	526.53000	0.52653		324.27000	0.32427	526.530	10.58	0.33	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.34	Put	1,275.57000	1.27557		1,929.46000	1.92946	1,275.570	10.72	0.58	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.35	Call	759.68000	0.75968		482.43000	0.48243	759.680	10.74	0.43	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	10.61	Put	525.34000	0.52534		927.32000	0.92732	525.340	11.20	0.31	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.65	Put	453.34000	0.45334		819.39000	0.81939	453.340	11.28	0.28	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.03	Put	98.67000	0.09867		217.35000	0.21735	98.670	12.15	0.08	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.05	Put	90.21000	0.09021		201.07000	0.20107	90.210	12.18	0.07	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	11.11	Put	68.72000	0.06872		158.66000	0.15866	68.720	12.30	0.06	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.28	Put	30.85000	0.03085		78.58000	0.07858	30.850	12.62	0.03	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.33	Put	24.19000	0.02419		63.40000	0.06340	24.190	12.71	0.02	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	11.39	Put	18.00000	0.01800		48.78000	0.04878	18.000	12.82	0.02	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.73	Put	2.74000	0.00274		9.07000	0.00907	2.740	13.27	0.00	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.88	Put	1.10000	0.00110		3.96000	0.00396	1.100	13.43	0.00	0.00	0	1,800.0
R2035	On	05/05/2022	Bond Future			10.60992	89.68402		10.75856	88.75203		11.16	0.00	0.00	0	12,468.0
R2035	On	05/05/2022	Bond Future	10.72	Call	2,568.83000	2.56883		2,147.22000	2.14722	2,568.830	11.13	0.56	0.00	0	1,200.0
R2035	On	05/05/2022	Bond Future	10.82	Put	1,625.96000	1.62596		2,094.88000	2.09488	1,625.960	11.24	0.39	0.00	0	1,200.0
R2035	On	05/05/2022	Bond Future	12.64	Put	107.12000	0.10712		165.44000	0.16544	107.120	14.22	0.04	0.00	0	1,200.0
R2035	On	04/08/2022	Bond Future			10.80174	90.84197		10.95646	89.89863		10.68	0.00	0.00	0	0.0
R2035	On	04/08/2022	Bond Future	9.53	Call	352.21000	0.35221		287.38000	0.28738	352.210	9.51	0.12	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	9.84	Call	632.37000	0.63237		541.67000	0.54167	632.370	9.50	0.19	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	10.53	Call	2,024.54000	2.02454		1,798.56000	1.79856	2,024.540	10.20	0.42	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	10.64	Put	3,342.00000	3.34200		4,019.31000	4.01931	3,342.000	10.33	0.54	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	11.13	Put	2,008.78000	2.00878		2,536.30000	2.53630	2,008.780	10.80	0.38	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	12.18	Put	675.40000	0.67540		947.97000	0.94797	675.400	12.30	0.15	0.00	0	400.0
R2035	On	03/11/2022	Bond Future			10.99411	87.55106		11.15509	86.59588		10.81	0.00	0.00	0	0.0
R2035	On	28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2037	On	03/02/2022	Bond Future			10.65107	84.25563		10.80398	83.26789		12.18	0.00	0.00	0	118,171.0
R2037	On	05/05/2022	Bond Future			10.83708	85.28931		10.99577	84.29107		11.80	0.00	0.00	0	11,855.0
R2037	On	04/08/2022	Bond Future			11.03046	82.13442		11.19562	81.12390		11.91	0.00	0.00	0	0.0
R2037	On	04/08/2022	Bond Future	10.10	Call	678.54000	0.67854		569.61000	0.56961	678.540	10.59	0.20	0.00	0	50.0
R2037	On	04/08/2022	Bond Future	10.90	Put	3,262.16000	3.26216		3,965.23000	3.96523	3,262.160	11.53	0.53	0.00	0	50.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/08/2022	Bond Future	11.21	Call	3,469.26000		3.46926	3,053.21000	3.05321	3,469.260		11.87	0.58	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,891.73000		1.89173	2,429.68000	2.42968	1,891.730		12.09	0.36	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	1,082.62000		1.08262	1,478.26000	1.47826	1,082.620		12.89	0.23	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.21265		83.21157	11.38418	82.18829			11.48	0.00	0.00	0	0.0
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 03/02/2022	Bond Future			10.73948		86.46674	10.88712	85.43779			12.73	0.00	0.00	0	88,150.0
R2040	On 03/02/2022	Bond Future	10.60	Call	593.06000		0.59306	387.30000	0.38730	593.060		11.88	0.35	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.91882		87.52756	11.07202	86.48764			12.32	0.00	0.00	0	9,502.0
R2040	On 05/05/2022	Bond Future	9.82	Call	167.90000		0.16790	124.33000	0.12433	167.900		10.73	0.07	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,280.86000		1.28086	1,024.58000	1.02458	1,280.860		11.67	0.35	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	110.57000		0.11057	172.36000	0.17236	110.570		16.02	0.03	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.10499		84.15122	11.26440	83.09858			12.44	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	282.08000		0.28208	225.50000	0.22550	282.080		11.12	0.09	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,817.44000		1.81744	1,530.83000	1.53083	1,817.440		11.77	0.37	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	950.66000		0.95066	1,229.17000	1.22917	950.660		14.02	0.19	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.27990		85.25487	11.44542	84.18890			11.98	0.00	0.00	0	0.0
R2040	On 31/01/2040	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 03/02/2022	Bond Future			10.77727		83.25072	10.92966	82.16926			13.34	0.00	0.00	0	59,709.0
R2044	On 05/05/2022	Bond Future			10.94751		84.27206	11.10562	83.17899			12.91	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.12390		80.97889	11.28840	79.87231			13.05	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.28923		82.04095	11.46000	80.92029			12.56	0.00	0.00	0	0.0
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 03/02/2022	Bond Future			10.72669		86.66340	10.87394	85.58534			13.05	0.00	0.00	0	192,313.0
R2048	On 03/02/2022	Bond Future	10.20	Call	67.38000		0.06738	34.30000	0.03430	67.380		12.01	0.06	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	134.50000		0.13450	71.61000	0.07161	134.500		12.12	0.11	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	251.76000		0.25176	139.93000	0.13993	251.760		12.34	0.18	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	1,874.04000		1.87404	1,276.66000	1.27666	1,874.040		13.41	0.68	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,398.56000		2.39856	1,696.82000	1.69682	2,398.560		13.65	0.76	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.88628		83.30980	11.03902	82.22011			13.30	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.04942		84.38552	11.20821	83.28232			12.75	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.21147		81.07316	11.37644	79.95602			12.94	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R209	On 03/02/2022	Bond Future			10.39724		71.86003	10.54947	71.00245			12.28	0.00	3,521,141.47	49	19,417.0
R209	On 05/05/2022	Bond Future			10.56505		69.59963	10.72262	68.73284			12.45	0.00	0.00	0	7,104.0
R209	On 05/05/2022	Bond Future	9.75	Call	292.51000		0.29251	250.89000	0.25089	292.510		10.73	0.14	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,852.13000		2.85213	3,550.17000	3.55017	2,852.130		11.67	0.64	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,443.93000		1.44393	1,932.75000	1.93275	1,443.930		12.45	0.40	0.00	0	3,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	216.03000		0.21603	355.88000	0.35588	216.030		14.76	0.08	0.00	0	12,050.0



Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/08/2022	Bond Future		10.73421	70.49847		10.89752	69.62105		11.96	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future		10.90233	68.27978		11.07159	67.39124		12.07	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 03/02/2022	Bond Future		214.65319	214.65319		214.63202	214.63202			0.00	189,538,766.77	883	1,381.0
R210	On 05/05/2022	Bond Future		214.47781	214.47781		214.46039	214.46039			0.00	189,383,906.23	883	987.0
R210	On 04/08/2022	Bond Future		217.29893	217.29893		217.28273	217.28273			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future		217.27675	217.27675		217.26155	217.26155			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
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future		9.69871	87.08244		9.85716	86.24720		9.43	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.43000	0.00043	0.17000	0.00017	0.430	8.53	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	2.47000	0.00247	1.01000	0.00101	2.470	8.55	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	45.90000	0.04590	21.96000	0.02196	45.900	8.67	0.06	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	73.24000	0.07324	36.16000	0.03616	73.240	8.69	0.09	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,143.90000	1.14390	1,764.15000	1.76415	1,143.900	9.20	0.62	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	652.19000	0.65219	1,123.76000	1.12376	652.190	9.44	0.43	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	266.80000	0.26680	539.65000	0.53965	266.800	9.79	0.22	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	144.63000	0.14463	320.12000	0.32012	144.630	10.09	0.13	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	132.87000	0.13287	297.47000	0.29747	132.870	10.13	0.12	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	93.98000	0.09398	219.91000	0.21991	93.980	10.29	0.09	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	16.95000	0.01695	50.17000	0.05017	16.950	10.84	0.02	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	11.74000	0.01174	36.37000	0.03637	11.740	10.95	0.01	0.00	0	220.0
R213	On 05/05/2022	Bond Future		9.88600	84.61731		10.05094	83.77343		9.59	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future		10.07951	85.70981		10.25171	84.85560		9.17	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future		10.27593	83.29821		10.45569	82.43335		9.25	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 03/02/2022	Bond Future		10.72693	68.85811		10.87916	67.97667		13.21	0.00	0.00	0	17,613.0
R214	On 05/05/2022	Bond Future		10.88767	66.42179		11.04520	65.53079		13.43	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future		11.05174	67.27945		11.21509	66.37738		12.90	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future		11.21481	64.87898		11.38409	63.96549		13.09	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			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
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>10,986,410,852.76</b>	<b>31,170</b>	<b>1 203 447.0</b>
<b>Grand Total:</b>											<b>10,986,410,852.76</b>	<b>31,170</b>	<b>1 203 447.0</b>