



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: 17/01/2022

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	814.32300		814.32300		814.73100	814.73100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	824.28400		824.28400		824.71300	824.71300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	834.80200		834.80200		835.24200	835.24200			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	845.83700		845.83700		846.28700	846.28700			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	930.40900		930.40900		932.19300	932.19300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	941.79100		941.79100		943.61400	943.61400			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	953.80800		953.80800		955.66100	955.66100			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	966.41600		966.41600		968.29900	968.29900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	826.83700		826.83700		826.94700	826.94700			0.00	0.00	0	188.0
ALBI	On 05/05/2022	Index Future	836.95200		836.95200		837.07800	837.07800			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	847.63100		847.63100		847.76500	847.76500			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	858.83600		858.83600		858.97600	858.97600			0.00	0.00	0	0.0

an  
ast

00  
00  
00  
00

00  
00  
00  
00

00  
00  
00  
00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.31966		78.67617		11.31724	78.68889			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.54598		75.88051		11.54335	75.89394			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.77774		76.87839		11.77497	76.89212			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.01271		74.12366		12.00978	74.13778			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	11.74463		77.57144		11.75203	77.52650			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.95575		74.28189		11.96339	74.23686			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.16620		75.25921		12.17413	75.21378			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.37984		72.00387		12.38809	71.95798			0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
GOVI	On 03/02/2022	GOVI	815.97300		815.97300		816.11600	816.11600			0.00	0.00	0	560.0
GOVI	On 05/05/2022	GOVI	825.95500		825.95500		826.11500	826.11500			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	836.49400		836.49400		836.66200	836.66200			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	847.55200		847.55200		847.72700	847.72700			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.09392		155.09392		155.15799	155.15799			0.00	0.00	0	5,045.0
I2025	On 05/05/2022	Bond Future	157.03168		157.03168		157.09751	157.09751			0.00	0.00	0	673.0
I2025	On 04/08/2022	Bond Future	157.48200		157.48200		157.54914	157.54914			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.58031		159.58031		159.64864	159.64864			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 03/02/2022	Bond Future	113.93236		113.93236		113.92687	113.92687			0.00	0.00	0	3,838.0
I2029	On 05/05/2022	Bond Future	114.15460		114.15460		114.14983	114.14983			0.00	0.00	0	2,200.0
I2029	On 04/08/2022	Bond Future	115.65526		115.65526		115.65070	115.65070			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.97106		115.97106		115.96668	115.96668			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 03/02/2022	Bond Future	110.50299		110.50299		111.56104	111.56104			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	110.60003		110.60003		111.67195	111.67195			0.00	0.00	0	2,588.0
I2033	On 04/08/2022	Bond Future	112.05386		112.05386		113.14013	113.14013			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	112.24039		112.24039		113.34144	113.34144			0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 03/02/2022		Bond Future		124.71388	124.71388	125.67586	125.67586			0.00	0.00	0	5,473.0
I2038	On 05/05/2022		Bond Future		126.27209	126.27209	127.24700	127.24700			0.00	0.00	0	1,308.0
I2038	On 04/08/2022		Bond Future		126.11644	126.11644	127.10451	127.10451			0.00	0.00	0	0.0
I2038	On 03/11/2022		Bond Future		127.79701	127.79701	128.79844	128.79844			0.00	0.00	0	0.0
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 03/02/2022		Bond Future		114.30499	114.30499	116.42631	116.42631			0.00	869,632,363.92	7,608	10,485.0
I2046	On 05/05/2022		Bond Future		113.84566	113.84566	115.99427	115.99427			0.00	866,137,781.28	7,608	13,591.0
I2046	On 04/08/2022		Bond Future		115.34231	115.34231	117.51965	117.51965			0.00	0.00	0	0.0
I2046	On 03/11/2022		Bond Future		114.95434	114.95434	117.16072	117.16072			0.00	0.00	0	0.0
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 03/02/2022		Bond Future		116.33856	116.33856	117.64963	117.64963			0.00	630,089,640.96	5,416	8,680.0
I2050	On 05/05/2022		Bond Future		117.79194	117.79194	119.12020	119.12020			0.00	637,961,147.04	5,416	6,157.0
I2050	On 04/08/2022		Bond Future		117.32455	117.32455	118.67049	118.67049			0.00	0.00	0	0.0
I2050	On 03/11/2022		Bond Future		118.88800	118.88800	120.25208	120.25208			0.00	0.00	0	0.0
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 03/02/2022		Index Future		304.63100	304.63100	306.42700	306.42700			0.00	0.00	0	482.0
IGOV	On 05/05/2022		Index Future		308.43300	308.43300	310.25700	310.25700			0.00	0.00	0	16.0
IGOV	On 04/08/2022		Index Future		312.44300	312.44300	314.29300	314.29300			0.00	0.00	0	0.0
IGOV	On 03/11/2022		Index Future		316.64700	316.64700	318.52400	318.52400			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022		Jibar Tradeable Future		3.89500	96.10500	3.89500	96.10500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022		Jibar Tradeable Future		4.23000	95.77000	4.22000	95.78000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022		Jibar Tradeable Future		4.29500	95.70500	4.28500	95.71500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022		Jibar Tradeable Future		4.66000	95.34000	4.63000	95.37000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022		Jibar Tradeable Future		4.74000	95.26000	4.69000	95.31000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022		Jibar Tradeable Future		5.06500	94.93500	4.99500	95.00500			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022		Jibar Tradeable Future		5.51000	94.49000	5.43000	94.57000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022		Jibar Tradeable Future		6.07500	93.92500	5.95500	94.04500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023		Jibar Tradeable Future		6.32500	93.67500	6.21500	93.78500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023		Jibar Tradeable Future		6.58000	93.42000	6.49000	93.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future		6.77000	93.23000	6.68500	93.31500			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future		6.96500	93.03500	6.89500	93.10500			0.00	0.00	0	0.0
R186	On 03/02/2022		Bond Future		7.79627	112.16958	7.78390	112.22218		5.28	0.00	169,376,065.80	1,510	53,727.0
R186	On 05/05/2022		Bond Future		7.96409	113.65659	7.97888	113.59706		5.24	0.00	171,621,450.90	1,510	23,519.0
R186	On 05/05/2022	6.73	Call		71.01000	0.07101	72.48000	0.07248	71.010	5.01	0.05	0.00	0	3,600.0
R186	On 05/05/2022	7.28	Call		282.36000	0.28236	282.41000	0.28241	282.360	4.79	0.18	0.00	0	435.0
R186	On 05/05/2022	7.48	Call		476.60000	0.47660	474.59000	0.47459	476.600	4.89	0.26	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	1,095.39000		1.09539		1,085.28000	1.08528	1,095.390	5.09	0.46	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,662.11000		1.66211		1,644.32000	1.64432	1,662.110	5.20	0.59	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,205.91000		2.20591		2,181.23000	2.18123	2,205.910	5.28	0.69	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	389.38000		0.38938		415.03000	0.41503	389.380	5.41	0.20	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	219.69000		0.21969		237.45000	0.23745	219.690	5.60	0.13	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	137.08000		0.13708		149.90000	0.14990	137.080	5.75	0.08	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.13580		109.95355		8.18235	109.77666		5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	211.24000		0.21124		196.52000	0.19652	211.240	4.60	0.12	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,354.26000		1.35426		1,289.52000	1.28952	1,354.260	5.14	0.44	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	259.42000		0.25942		285.86000	0.28586	259.420	6.22	0.11	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.30767		111.51203		8.39056	111.21509		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			321.79093		321.79093		321.79171	321.79171			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			325.81120		325.81120		325.81393	325.81393			0.00	0.00	0	476.0
R197	On 04/08/2022	Bond Future			321.71934		321.71934		321.72379	321.72379			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.00692		326.00692		326.01196	326.01196			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 03/02/2022	Bond Future			240.89061		240.89061		242.26074	242.26074			0.00	1,335,497,541.84	5,544	6,622.0
R202	On 05/05/2022	Bond Future			243.90005		243.90005		245.28884	245.28884			0.00	1,352,181,877.20	5,544	6,277.0
R202	On 04/08/2022	Bond Future			242.65798		242.65798		244.06592	244.06592			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			245.89143		245.89143		247.31868	247.31868			0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2023	On 03/02/2022	Bond Future			5.14330		106.08642		5.12280	106.10765		1.05	0.00	102,373,395.30	965	15,452.0
R2023	On 05/05/2022	Bond Future			5.21504		103.46171		5.17198	103.49596		0.90	0.00	1,002,233,584.77	9,687	12,904.0
R2023	On 04/08/2022	Bond Future			5.26588		104.77397		5.16104	104.83164		0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.10919		102.27164		5.04522	102.29141		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			9.43310		92.26286		9.38992	92.48931		8.79	0.00	433,635,442.00	4,700	80,046.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.13000		0.00013		0.63000	0.00063	0.130	8.09	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	19.32000		0.01932		41.35000	0.04135	19.320	8.20	0.03	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	232.56000		0.23256		339.96000	0.33996	232.560	8.47	0.24	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	927.62000		0.92762		856.26000	0.85626	927.620	8.63	0.60	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,222.58000		1.22258		1,434.29000	1.43429	1,222.580	8.91	0.69	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	152.06000		0.15206		153.89000	0.15389	152.060	9.15	0.16	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,033.51000		2.03351		2,262.68000	2.26268	2,033.510	9.19	0.85	0.00	0	950.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 03/02/2022	Bond Future	9.90	Put	82.45000	0.08245		87.67000	0.08767	82.450	9.36	0.09		0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	0.14000	0.00014		0.30000	0.00030	0.140	10.67	0.00		0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.63577	93.39289		9.59041	93.62274		8.60	0.00		275,509,025.50	2,950	26,505.0
R2030	On 05/05/2022	Bond Future	7.73	Call	13.97000	0.01397		18.26000	0.01826	13.970	8.21	0.01		0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	51.60000	0.05160		64.26000	0.06426	51.600	8.08	0.03		0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	131.05000	0.13105		157.53000	0.15753	131.050	7.97	0.07		0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	314.53000	0.31453		365.30000	0.36530	314.530	7.92	0.15		0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	388.57000	0.38857		447.29000	0.44729	388.570	7.98	0.18		0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	2,528.38000	2.52838		2,409.49000	2.40949	2,528.380	8.32	0.63		0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,081.69000	1.08169		1,025.38000	1.02538	1,081.690	8.74	0.35		0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	732.67000	0.73267		694.81000	0.69481	732.670	9.00	0.26		0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	188.84000	0.18884		181.17000	0.18117	188.840	10.03	0.08		0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			9.84878	90.59229		9.80110	90.82530		8.59	0.00		0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	201.33000	0.20133		228.22000	0.22822	201.330	8.09	0.08		0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	735.58000	0.73558		806.14000	0.80614	735.580	7.98	0.24		0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	691.08000	0.69108		660.36000	0.66036	691.080	9.49	0.19		0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.05274	91.77947		10.00271	92.01572		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			9.89661	92.55848		9.86348	92.75310		9.82	0.00		314,698,832.00	3,400	98,075.0
R2032	On 03/02/2022	Bond Future	8.91	Call	0.20000	0.00020		0.82000	0.00082	0.200	8.78	0.00		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	3.20000	0.00320		8.57000	0.00857	3.200	8.83	0.01		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	146.14000	0.14614		221.05000	0.22105	146.140	9.11	0.16		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	190.30000	0.19030		277.43000	0.27743	190.300	9.19	0.19		0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	1,043.07000	1.04307		993.57000	0.99357	1,043.070	9.52	0.60		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	780.01000	0.78001		947.71000	0.94771	780.010	9.66	0.51		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	760.13000	0.76013		733.21000	0.73321	760.130	9.66	0.49		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.04	Call	1,271.88000	1.27188		1,463.97000	1.46397	1,271.880	9.88	0.67		0.00	0	100.0
R2032	On 03/02/2022	Bond Future	10.14	Put	279.90000	0.27990		286.75000	0.28675	279.900	10.04	0.24		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	100.07000	0.10007		111.67000	0.11167	100.070	10.44	0.10		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	59.35000	0.05935		69.63000	0.06963	59.350	10.66	0.06		0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	38.15000	0.03815		46.78000	0.04678	38.150	10.82	0.04		0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	17.56000	0.01756		23.33000	0.02333	17.560	11.03	0.02		0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	3.77000	0.00377		5.94000	0.00594	3.770	11.41	0.01		0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	2.70000	0.00270		4.42000	0.00442	2.700	11.49	0.00		0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	0.71000	0.00071		1.35000	0.00135	0.710	11.68	0.00		0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.08862	89.54433		10.05387	89.74248		9.91	0.00		71,635,464.00	800	54,189.0
R2032	On 05/05/2022	Bond Future	9.58	Call	683.03000	0.68303		756.92000	0.75692	683.030	9.05	0.26		0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,176.07000	2.17607		2,313.44000	2.31344	2,176.070	9.84	0.55		0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	2,542.59000	2.54259		2,689.32000	2.68932	2,542.590	9.95	0.60		0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	475.22000	0.47522		461.17000	0.46117	475.220	10.90	0.16		0.00	0	993.0
R2032	On 05/05/2022	Bond Future	11.18	Put	346.35000	0.34635		337.43000	0.33743	346.350	11.23	0.12		0.00	0	780.0
R2032	On 04/08/2022	Bond Future			10.28378	90.70013		10.24747	90.90106		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	273.35000	0.27335	302.86000	0.30286	273.350	8.50	0.10	0.00	0	800.0
R2032	On	04/08/2022			Bond Future	9.72	1,109.99000	1.10999	1,188.62000	1.18862	1,109.990	8.73	0.31	0.00	0	800.0
R2032	On	04/08/2022			Bond Future	11.60	586.16000	0.58616	568.88000	0.56888	586.160	10.78	0.15	0.00	0	800.0
R2032	On	03/11/2022			Bond Future		10.47992	87.74002	10.44199	87.94376		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		10.37028	93.36923	10.36865	93.37987		11.00	0.00	95,236,614.60	1,020	85,741.0
R2035	On	03/02/2022			Bond Future	9.70	9.81000	0.00981	17.41000	0.01741	9.810	9.95	0.01	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	9.92	64.88000	0.06488	91.59000	0.09159	64.880	10.02	0.07	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	10.10	226.20000	0.22620	278.71000	0.27871	226.200	10.25	0.20	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	10.24	490.63000	0.49063	561.36000	0.56136	490.630	10.54	0.35	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	10.26	539.96000	0.53996	612.57000	0.61257	539.960	10.58	0.37	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	10.34	965.08000	0.96508	1,032.19000	1.03219	965.080	10.72	0.53	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	10.35	799.00000	0.79900	877.13000	0.87713	799.000	10.74	0.48	0.00	0	1,600.0
R2035	On	03/02/2022			Bond Future	10.61	325.10000	0.32510	383.05000	0.38305	325.100	11.20	0.24	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	10.65	270.63000	0.27063	324.82000	0.32482	270.630	11.28	0.21	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	11.03	39.73000	0.03973	59.24000	0.05924	39.730	12.15	0.04	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	11.05	35.46000	0.03546	53.60000	0.05360	35.460	12.18	0.04	0.00	0	1,600.0
R2035	On	03/02/2022			Bond Future	11.11	25.09000	0.02509	39.56000	0.03956	25.090	12.30	0.03	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	11.28	9.04000	0.00904	16.19000	0.01619	9.040	12.62	0.01	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	11.33	6.63000	0.00663	12.35000	0.01235	6.630	12.71	0.01	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	11.39	4.54000	0.00454	8.89000	0.00889	4.540	12.82	0.01	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	11.73	0.41000	0.00041	1.09000	0.00109	0.410	13.27	0.00	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	11.88	0.12000	0.00012	0.39000	0.00039	0.120	13.43	0.00	0.00	0	1,800.0
R2035	On	05/05/2022			Bond Future		10.55813	90.01209	10.55304	90.04443		11.16	0.00	91,812,331.80	1,020	30,696.0
R2035	On	05/05/2022			Bond Future	10.72	2,708.42000	2.70842	2,756.67000	2.75667	2,708.420	11.13	0.59	0.00	0	1,200.0
R2035	On	05/05/2022			Bond Future	10.82	1,452.53000	1.45253	1,469.24000	1.46924	1,452.530	11.24	0.37	0.00	0	1,200.0
R2035	On	05/05/2022			Bond Future	12.64	84.27000	0.08427	89.99000	0.08999	84.270	14.22	0.03	0.00	0	1,200.0
R2035	On	04/08/2022			Bond Future		10.75441	91.13350	10.74258	91.20658		10.68	0.00	0.00	0	0.0
R2035	On	04/08/2022			Bond Future	9.53	370.85000	0.37085	389.65000	0.38965	370.850	9.51	0.12	0.00	0	400.0
R2035	On	04/08/2022			Bond Future	9.84	666.11000	0.66611	693.82000	0.69382	666.110	9.50	0.19	0.00	0	100.0
R2035	On	04/08/2022			Bond Future	10.53	2,115.41000	2.11541	2,167.66000	2.16766	2,115.410	10.20	0.43	0.00	0	400.0
R2035	On	04/08/2022			Bond Future	10.64	3,152.09000	3.15209	3,134.65000	3.13465	3,152.090	10.33	0.53	0.00	0	100.0
R2035	On	04/08/2022			Bond Future	11.13	1,867.14000	1.86714	1,861.31000	1.86131	1,867.140	10.80	0.36	0.00	0	100.0
R2035	On	04/08/2022			Bond Future	12.18	609.85000	0.60985	613.46000	0.61346	609.850	12.30	0.14	0.00	0	400.0
R2035	On	03/11/2022			Bond Future		10.94129	87.86779	10.93260	87.92006		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		10.58928	84.65972	10.59641	84.61295		12.18	0.00	30,477,499.20	360	114,611.0
R2037	On	05/05/2022			Bond Future		10.77313	85.69668	10.78045	85.64991		11.80	0.00	35,564,122.20	415	49,052.0
R2037	On	04/08/2022			Bond Future		10.96398	82.54645	10.97157	82.49925		11.91	0.00	0.00	0	0.0
R2037	On	04/08/2022			Bond Future	10.10	739.31000	0.73931	743.37000	0.74337	739.310	10.59	0.21	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	10.90	3,014.26000	3.01426	3,059.23000	3.05923	3,014.260	11.53	0.51	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	3,676.93000	3.67693	3,669.66000	3.66966	3,676.930	11.87	0.60	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future	11.42	Put	1,715.36000	1.71536	1,751.44000	1.75144	1,715.360	12.09	0.33	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.95	Put	964.66000	0.96466	991.52000	0.99152	964.660	12.89	0.21	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future			11.14369	83.62842	11.15154	83.58081		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			10.66783	86.97313	10.67488	86.92309		12.73	0.00	0.00	0	87,547.0
R2040	On	03/02/2022	10.60	Call	Bond Future	671.13000	0.67113	723.90000	0.72390	671.130		11.88	0.42	0.00	0	2,000.0	
R2040	On	05/05/2022			Bond Future			10.84462	88.03849	10.85187	87.98836		12.32	0.00	0.00	0	23,893.0
R2040	On	05/05/2022	9.82	Call	Bond Future	190.76000	0.19076	197.48000	0.19748	190.760		10.73	0.08	0.00	0	1,200.0	
R2040	On	05/05/2022	10.57	Call	Bond Future	1,418.36000	1.41836	1,428.73000	1.42873	1,418.360		11.67	0.38	0.00	0	1,200.0	
R2040	On	05/05/2022	13.04	Put	Bond Future	82.57000	0.08257	90.85000	0.09085	82.570		16.02	0.03	0.00	0	1,200.0	
R2040	On	04/08/2022			Bond Future			11.02786	84.66809	11.03537	84.61754		12.44	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future	316.43000	0.31643	320.53000	0.32053	316.430		11.12	0.10	0.00	0	460.0	
R2040	On	04/08/2022	10.70	Call	Bond Future	1,981.60000	1.98160	1,982.82000	1.98282	1,981.600		11.77	0.40	0.00	0	460.0	
R2040	On	04/08/2022	12.24	Put	Bond Future	830.22000	0.83022	855.54000	0.85554	830.220		14.02	0.17	0.00	0	460.0	
R2040	On	03/11/2022			Bond Future			11.19989	85.77796	11.20766	85.72694		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			10.70054	83.80425	10.72801	83.60538		13.34	0.00	1,676,085,000.00	20,000	38,942.0
R2044	On	05/05/2022			Bond Future			10.86642	84.84224	10.89649	84.63004		12.91	0.00	1,696,844,800.00	20,000	26,484.0
R2044	On	04/08/2022			Bond Future			11.03796	81.56722	11.07088	81.34101		13.05	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future			11.19856	82.64682	11.23424	82.40749		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			10.65423	87.20303	10.66741	87.10442		13.05	0.00	3,250,928,958.40	37,280	165,008.0
R2048	On	03/02/2022	10.20	Call	Bond Future	63.04000	0.06304	81.80000	0.08180	63.040		12.01	0.06	0.00	0	900.0	
R2048	On	03/02/2022	10.30	Call	Bond Future	135.91000	0.13591	163.63000	0.16363	135.910		12.12	0.12	0.00	0	1,300.0	
R2048	On	03/02/2022	10.40	Call	Bond Future	268.66000	0.26866	304.65000	0.30465	268.660		12.34	0.21	0.00	0	100.0	
R2048	On	03/02/2022	10.90	Call	Bond Future	2,148.94000	2.14894	2,141.57000	2.14157	2,148.940		13.41	0.77	0.00	0	900.0	
R2048	On	03/02/2022	11.00	Call	Bond Future	2,733.77000	2.73377	2,707.00000	2.70700	2,733.770		13.65	0.84	0.00	0	1,400.0	
R2048	On	05/05/2022			Bond Future			10.81309	83.84111	10.82487	83.75519		13.30	0.00	3,390,869,852.84	40,444	38,702.0
R2048	On	04/08/2022			Bond Future			10.97785	84.89154	10.98563	84.83627		12.75	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future			11.13331	81.61221	11.14525	81.52945		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			10.35621	72.09375	10.35308	72.11162		12.28	0.00	356,359,406.25	4,943	15,362.0
R209	On	05/05/2022			Bond Future			10.52283	69.83452	10.51944	69.85343		12.45	0.00	356,435,390.08	5,104	10,918.0
R209	On	05/05/2022	9.75	Call	Bond Future	305.35000	0.30535	321.38000	0.32138	305.350		10.73	0.15	0.00	0	8,525.0	
R209	On	05/05/2022	10.25	Put	Bond Future	2,665.67000	2.66567	2,677.19000	2.67719	2,665.670		11.67	0.62	0.00	0	9,000.0	
R209	On	05/05/2022	10.75	Put	Bond Future	1,310.28000	1.31028	1,327.94000	1.32794	1,310.280		12.45	0.38	0.00	0	3,050.0	
R209	On	05/05/2022	12.00	Put	Bond Future	180.13000	0.18013	189.32000	0.18932	180.130		14.76	0.07	0.00	0	12,050.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/08/2022	Bond Future			10.69053		70.73587		10.68698	70.75521		11.96	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.85713		68.51986		10.85342	68.53962		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			214.07153		214.07153		214.06425	214.06425			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			213.88487		213.88487		213.87908	213.87908			0.00	0.00	0	987.0
R210	On 04/08/2022	Bond Future			216.69661		216.69661		216.69127	216.69127			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			216.66572		216.66572		216.66066	216.66066			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			9.71092		87.01769		9.67408	87.21324		9.43	0.00	0.00	0	21,184.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.06000		0.00006		0.31000	0.00031	0.060	8.53	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	0.56000		0.00056		1.98000	0.00198	0.560	8.55	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	21.51000		0.02151		43.47000	0.04347	21.510	8.67	0.03	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	38.29000		0.03829		70.92000	0.07092	38.290	8.69	0.06	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,095.88000		1.09588		1,028.82000	1.02882	1,095.880	9.20	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	584.25000		0.58425		560.95000	0.56095	584.250	9.44	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	207.44000		0.20744		212.25000	0.21225	207.440	9.79	0.20	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	100.12000		0.10012		108.80000	0.10880	100.120	10.09	0.11	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	90.43000		0.09043		99.17000	0.09917	90.430	10.13	0.10	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	59.58000		0.05958		67.91000	0.06791	59.580	10.29	0.07	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	7.37000		0.00737		10.39000	0.01039	7.370	10.84	0.01	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	4.68000		0.00468		6.95000	0.00695	4.680	10.95	0.01	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.90266		84.53157		9.86053	84.74861		9.59	0.00	0.00	0	1,521.0
R213	On 04/08/2022	Bond Future			10.10416		85.58683		10.05299	85.84237		9.17	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.29782		83.19226		10.24829	83.43223		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			10.66474		69.22358		10.67270	69.17663		13.21	0.00	0.00	0	17,613.0
R214	On 05/05/2022	Bond Future			10.82623		66.77454		10.83164	66.74336		13.43	0.00	18,696,871.20	280	721.0
R214	On 04/08/2022	Bond Future			10.99350		67.60591		10.99369	67.60484		12.90	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.15149		65.22601		11.15470	65.20835		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>19,231,894,459.08</b>	<b>193,524</b>	<b>1 310 229.0</b>
<b>Grand Total:</b>											<b>19,231,894,459.08</b>	<b>193,524</b>	<b>1 310 229.0</b>