



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: 15/12/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 03/02/2022	Index Future	810.35200		810.35200		811.64700	811.64700			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	819.94500		819.94500		821.25800	821.25800			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	829.86200		829.86200		831.19300	831.19300			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	840.29700		840.29700		841.64600	841.64600			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	923.23900		923.23900		926.04200	926.04200			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	934.16900		934.16900		937.00800	937.00800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	945.46800		945.46800		948.34300	948.34300			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	957.35600		957.35600		960.26900	960.26900			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future	817.08700		817.08700		820.18500	820.18500			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future	826.76000		826.76000		829.89800	829.89800			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	836.76000		836.76000		839.93700	839.93700			0.00	0.00	0	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:41

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/11/2022	Index Future		847.28100	847.28100		850.50000	850.50000			0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future		11.52342	77.61582		11.45961	77.94565			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future		11.76454	74.77603		11.69796	75.11008			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future		12.01626	75.66056		11.94673	75.99897			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future		12.27158	72.89099		12.19899	73.23373			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		11.99130	76.09705		11.92214	76.50555			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future		12.21864	72.75800		12.14636	73.17174			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future		12.44942	73.61703		12.37393	74.03609			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future		12.68428	70.34211		12.60539	70.76652			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		806.54200	806.54200		809.56100	809.56100			0.00	0.00	0	983.0
GOVI	On 05/05/2022	GOVI		816.09000	816.09000		819.14800	819.14800			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI		825.96100	825.96100		829.05700	829.05700			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI		836.34600	836.34600		839.48300	839.48300			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future		154.60545	154.60545		154.78632	154.78632			0.00	0.00	0	5,416.0
I2025	On 05/05/2022	Bond Future		156.47336	156.47336		156.65702	156.65702			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future		156.81055	156.81055		156.99816	156.99816			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future		158.79887	158.79887		158.98912	158.98912			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		113.44724	113.44724		113.97073	113.97073			0.00	0.00	0	3,872.0
I2029	On 05/05/2022	Bond Future		113.61673	113.61673		114.15075	114.15075			0.00	0.00	0	591.0
I2029	On 04/08/2022	Bond Future		115.03319	115.03319		115.57394	115.57394			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future		115.26719	115.26719		115.81594	115.81594			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		111.19393	111.19393		111.18708	111.18708			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future		111.25412	111.25412		111.25158	111.25158			0.00	0.00	0	2,121.0

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 04/08/2022	Bond Future		112.64110	112.64110	112.63865	112.63865			0.00	0.00	0	0.0	
I2033		On 03/11/2022	Bond Future		112.76391	112.76391	112.76286	112.76286			0.00	0.00	0	0.0	
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2038		On 03/02/2022	Bond Future		125.92925	125.92925	125.92124	125.92124			0.00	0.00	0	6,294.0	
I2038		On 05/05/2022	Bond Future		127.45066	127.45066	127.44317	127.44317			0.00	0.00	0	677.0	
I2038		On 04/08/2022	Bond Future		127.22436	127.22436	127.21872	127.21872			0.00	0.00	0	0.0	
I2038		On 03/11/2022	Bond Future		128.83787	128.83787	128.83218	128.83218			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		115.03825	115.03825	115.61406	115.61406			0.00	0.00	0	15,506.0	
I2046		On 05/05/2022	Bond Future		114.54088	114.54088	115.12994	115.12994			0.00	0.00	0	171.0	
I2046		On 04/08/2022	Bond Future		115.96893	115.96893	116.56557	116.56557			0.00	0.00	0	0.0	
I2046		On 03/11/2022	Bond Future		115.51535	115.51535	116.12129	116.12129			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		117.20430	117.20430	117.63926	117.63926			0.00	0.00	0	9,280.0	
I2050		On 05/05/2022	Bond Future		118.62022	118.62022	119.06083	119.06083			0.00	0.00	0	379.0	
I2050		On 04/08/2022	Bond Future		118.08316	118.08316	118.53184	118.53184			0.00	0.00	0	0.0	
I2050		On 03/11/2022	Bond Future		119.58057	119.58057	120.03508	120.03508			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		305.66500	305.66500	305.69800	305.69800			0.00	0.00	0	483.0	
IGOV		On 05/05/2022	Index Future		309.35900	309.35900	309.39300	309.39300			0.00	0.00	0	16.0	
IGOV		On 04/08/2022	Index Future		313.17500	313.17500	313.21000	313.21000			0.00	0.00	0	0.0	
IGOV		On 03/11/2022	Index Future		317.18600	317.18600	317.22200	317.22200			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.88300	96.11700	3.88500	96.11500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		3.93500	96.06500	3.94500	96.05500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.18000	95.82000	4.19000	95.81000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.24500	95.75500	4.25500	95.74500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.54000	95.46000	4.57000	95.43000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.61000	95.39000	4.64000	95.36000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		4.85000	95.15000	4.90000	95.10000			0.00	0.00	0	72.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.22500	94.77500	5.28500	94.71500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.68000	94.32000	5.73000	94.27000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		5.91000	94.09000	5.96000	94.04000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.20500	93.79500	6.26500	93.73500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.38500	93.61500	6.43500	93.56500			0.00	0.00	0	75.0	
R186		On 03/02/2022	Bond Future		7.92428	111.62710	7.87997	111.81450			5.73	0.00	1,004,643.90	9	69,931.0
R186		On 05/05/2022	Bond Future		8.14076	112.94809	8.09323	113.13813			5.72	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	113.38000	0.11338	129.03000	0.12903	113.380	5.39	0.07	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	7.28	Call	345.13000	0.34513		383.62000	0.38362	345.130	5.22	0.18	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	535.55000	0.53555		587.98000	0.58798	535.550	5.34	0.25	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,096.45000	1.09645		1,179.93000	1.17993	1,096.450	5.56	0.40	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,588.06000	1.58806		1,691.78000	1.69178	1,588.060	5.68	0.51	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,056.02000	2.05602		2,175.16000	2.17516	2,056.020	5.76	0.59	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	833.19000	0.83319		781.11000	0.78111	833.190	5.88	0.31	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	553.83000	0.55383		517.23000	0.51723	553.830	6.07	0.22	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	396.55000	0.39655		369.47000	0.36947	396.550	6.22	0.17	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.37610	108.99536		8.32500	109.18813		5.75	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	241.69000	0.24169		266.58000	0.26658	241.690	5.06	0.11	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,217.45000	1.21745		1,295.83000	1.29583	1,217.450	5.46	0.38	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	530.33000	0.53033		501.28000	0.50128	530.330	6.53	0.17	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.61879	110.40277		8.56377	110.59790		5.63	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			322.12432	322.12432		322.06404	322.06404			0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			326.01558	326.01558		325.95589	325.95589			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			321.70652	321.70652		321.65932	321.65932			0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			325.78653	325.78653		325.73921	325.73921			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			242.98173	242.98173		240.63640	240.63640			0.00	0.00	0	7,693.0
R202	On 05/05/2022	Bond Future			245.91684	245.91684		243.54418	243.54418			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			244.53496	244.53496		242.13978	242.13978			0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			247.63580	247.63580		245.21075	245.21075			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			5.21356	106.01372		5.19833	106.02947		1.14	0.00	0.00	0	16,431.0
R2023	On 05/05/2022	Bond Future			5.34547	103.35808		5.32486	103.37444		0.99	0.00	0.00	0	835.0
R2023	On 04/08/2022	Bond Future			5.54309	104.59067		5.51264	104.60753		0.69	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.94753	102.01326		5.89198	102.03034		0.70	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			9.56082	91.59719		9.51190	91.85143		9.33	0.00	76,941,639.60	840	82,799.0
R2030	On 03/02/2022	Bond Future	8.39	Call	18.35000	0.01835		24.92000	0.02492	18.350	8.53	0.02	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	154.70000	0.15470		190.78000	0.19078	154.700	8.78	0.11	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	517.32000	0.51732		602.04000	0.60204	517.320	9.09	0.28	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	1,881.24000	1.88124		1,736.88000	1.73688	1,881.240	9.22	0.63	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,375.81000	1.37581		1,527.70000	1.52770	1,375.810	9.41	0.53	0.00	0	1,000.0

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	9.78	Put	801.05000		0.80105		725.76000	0.72576	801.050	9.58	0.36	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	1,997.15000		1.99715		2,178.82000	2.17882	1,997.150	9.60	0.65	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.90	Put	614.06000		0.61406		554.17000	0.55417	614.060	9.73	0.29	0.00	0	8,000.0
R2030	On 03/02/2022	Bond Future	10.85	Put	52.40000		0.05240		46.67000	0.04667	52.400	10.92	0.04	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.77703		92.68178		9.72569	92.93941		9.10	0.00	0.00	0	14,763.0
R2030	On 05/05/2022	Bond Future	7.73	Call	35.06000		0.03506		41.36000	0.04136	35.060	8.66	0.02	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	97.63000		0.09763		112.76000	0.11276	97.630	8.56	0.05	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	204.22000		0.20422		232.09000	0.23209	204.220	8.47	0.09	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	413.13000		0.41313		461.64000	0.46164	413.130	8.45	0.16	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	491.41000		0.49141		546.46000	0.54646	491.410	8.50	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,321.15000		3.32115		3,162.08000	3.16208	3,321.150	8.84	0.65	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,709.66000		1.70966		1,610.14000	1.61014	1,709.660	9.24	0.42	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,266.89000		1.26689		1,188.82000	1.18882	1,266.890	9.47	0.34	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	453.38000		0.45338		422.50000	0.42250	453.380	10.48	0.14	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.01009		89.76193		9.95612	90.02295		9.11	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	250.95000		0.25095		277.90000	0.27790	250.950	8.53	0.09	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	795.00000		0.79500		861.34000	0.86134	795.000	8.50	0.23	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,115.34000		1.11534		1,056.08000	1.05608	1,115.340	9.98	0.25	0.00	0	800.0
R2030	On 03/11/2022	Bond Future			10.23426		90.92889		10.17762	91.19319		8.82	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			10.01096		91.89105		9.95694	92.20552		10.22	0.00	0.00	0	124,446.0
R2032	On 03/02/2022	Bond Future	8.91	Call	18.99000		0.01899		26.88000	0.02688	18.990	8.96	0.02	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	65.35000		0.06535		87.01000	0.08701	65.350	9.10	0.05	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.58	Call	425.16000		0.42516		511.88000	0.51188	425.160	9.66	0.23	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	487.03000		0.48703		581.97000	0.58197	487.030	9.73	0.25	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,035.03000		2.03503		1,856.44000	1.85644	2,035.030	10.01	0.63	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,076.62000		1.07662		1,232.08000	1.23208	1,076.620	10.11	0.43	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	1,724.17000		1.72417		1,565.16000	1.56516	1,724.170	10.11	0.57	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.04	Call	1,477.26000		1.47726		1,662.28000	1.66228	1,477.260	10.27	0.53	0.00	0	100.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,060.96000		1.06096		951.23000	0.95123	1,060.960	10.38	0.41	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	664.78000		0.66478		590.68000	0.59068	664.780	10.66	0.29	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	10.45	Put	527.21000		0.52721		466.86000	0.46686	527.210	10.81	0.24	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	10.53	Put	436.14000		0.43614		385.32000	0.38532	436.140	10.94	0.20	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	10.66	Put	318.74000		0.31874		280.74000	0.28074	318.740	11.16	0.16	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.90	Put	174.94000		0.17494		153.50000	0.15350	174.940	11.57	0.09	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.95	Put	153.96000		0.15396		135.02000	0.13502	153.960	11.66	0.08	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	11.13	Put	93.28000		0.09328		81.59000	0.08159	93.280	11.87	0.05	0.00	0	210.0
R2032	On 05/05/2022	Bond Future			10.21434		88.83237		10.15793	89.15088		10.35	0.00	0.00	0	20,406.0
R2032	On 05/05/2022	Bond Future	9.58	Call	795.17000		0.79517		886.59000	0.88659	795.170	9.57	0.26	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.18	Call	2,172.19000		2.17219		2,342.78000	2.34278	2,172.190	10.29	0.50	0.00	0	780.0
R2032	On 05/05/2022	Bond Future	10.29	Call	2,500.92000		2.50092		2,685.20000	2.68520	2,500.920	10.39	0.54	0.00	0	993.0
R2032	On 05/05/2022	Bond Future	10.98	Put	887.20000		0.88720		821.33000	0.82133	887.200	11.27	0.24	0.00	0	993.0

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	05/05/2022	Bond Future	11.18	Put	692.44000	0.69244	639.91000	0.63991	692.440	11.58	0.19	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.42605	89.86876	10.36712	90.19142		9.87	0.00	0.00	0	0.0
R2032	On	04/08/2022	Bond Future	8.97	Call	326.09000	0.32609	365.60000	0.36560	326.090	8.91	0.11	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	9.72	Call	1,145.73000	1.14573	1,246.77000	1.24677	1,145.730	9.16	0.29	0.00	0	800.0
R2032	On	04/08/2022	Bond Future	11.60	Put	930.51000	0.93051	872.26000	0.87226	930.510	11.10	0.20	0.00	0	800.0
R2032	On	03/11/2022	Bond Future			10.63912	86.89175	10.57756	87.21845		10.05	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			10.58258	91.99876	10.51329	92.44273		11.42	0.00	0.00	0	108,629.0
R2035	On	03/02/2022	Bond Future	9.70	Call	77.57000	0.07757	109.13000	0.10913	77.570	10.29	0.05	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	9.92	Call	211.22000	0.21122	279.10000	0.27910	211.220	10.57	0.12	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.10	Call	419.56000	0.41956	530.31000	0.53031	419.560	10.85	0.21	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	10.24	Call	663.16000	0.66316	813.33000	0.81333	663.160	11.09	0.29	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.26	Call	703.58000	0.70358	859.59000	0.85959	703.580	11.12	0.30	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.34	Put	2,447.08000	2.44708	2,182.71000	2.18271	2,447.080	11.22	0.65	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	10.35	Call	902.26000	0.90226	1,084.85000	1.08485	902.260	11.23	0.36	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	10.61	Put	1,482.99000	1.48299	1,298.03000	1.29803	1,482.990	11.56	0.47	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	10.65	Put	1,368.41000	1.36841	1,194.53000	1.19453	1,368.410	11.61	0.45	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.03	Put	608.45000	0.60845	520.47000	0.52047	608.450	12.26	0.24	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.05	Put	581.94000	0.58194	497.39000	0.49739	581.940	12.30	0.23	0.00	0	1,600.0
R2035	On	03/02/2022	Bond Future	11.11	Put	508.73000	0.50873	433.82000	0.43382	508.730	12.42	0.21	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.28	Put	344.66000	0.34466	292.28000	0.29228	344.660	12.76	0.15	0.00	0	200.0
R2035	On	03/02/2022	Bond Future	11.33	Put	306.73000	0.30673	259.76000	0.25976	306.730	12.85	0.14	0.00	0	500.0
R2035	On	03/02/2022	Bond Future	11.39	Put	266.42000	0.26642	225.28000	0.22528	266.420	12.97	0.12	0.00	0	683.0
R2035	On	03/02/2022	Bond Future	11.73	Put	111.40000	0.11140	93.33000	0.09333	111.400	13.48	0.06	0.00	0	280.0
R2035	On	03/02/2022	Bond Future	11.88	Put	73.71000	0.07371	61.54000	0.06154	73.710	13.67	0.04	0.00	0	1,800.0
R2035	On	05/05/2022	Bond Future			10.78147	88.60964	10.70932	89.05920		11.63	0.00	0.00	0	8,926.0
R2035	On	05/05/2022	Bond Future	10.72	Call	2,366.33000	2.36633	2,602.22000	2.60222	2,366.330	11.60	0.49	0.00	0	1,200.0
R2035	On	05/05/2022	Bond Future	10.82	Put	2,450.11000	2.45011	2,253.75000	2.25375	2,450.110	11.71	0.47	0.00	0	1,200.0
R2035	On	05/05/2022	Bond Future	12.64	Put	285.75000	0.28575	257.12000	0.25712	285.750	14.66	0.08	0.00	0	1,200.0
R2035	On	04/08/2022	Bond Future			10.99049	89.64096	10.91528	90.09622		11.05	0.00	0.00	0	0.0
R2035	On	04/08/2022	Bond Future	9.53	Call	361.65000	0.36165	417.25000	0.41725	361.650	9.94	0.11	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	9.84	Call	622.97000	0.62297	708.21000	0.70821	622.970	9.95	0.17	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	10.53	Call	1,855.45000	1.85545	2,036.23000	2.03623	1,855.450	10.60	0.37	0.00	0	400.0
R2035	On	04/08/2022	Bond Future	10.64	Put	4,284.86000	4.28486	4,026.73000	4.02673	4,284.860	10.72	0.59	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	11.13	Put	2,767.17000	2.76717	2,578.47000	2.57847	2,767.170	11.17	0.44	0.00	0	100.0
R2035	On	04/08/2022	Bond Future	12.18	Put	1,072.66000	1.07266	988.84000	0.98884	1,072.660	12.59	0.20	0.00	0	400.0
R2035	On	03/11/2022	Bond Future			11.20016	86.33118	11.12179	86.79222		11.28	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			10.77666	83.44310	10.70222	83.92329		12.60	0.00	0.00	0	119,322.0
R2037	On	05/05/2022	Bond Future			10.97332	84.43121	10.89585	84.91753		12.25	0.00	0.00	0	11,855.0
R2037	On	04/08/2022	Bond Future			11.18178	81.15985	11.10106	81.65222		12.26	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		
R2037	On	04/08/2022			Bond Future	10.10	Call	723.71000	0.72371	826.07000	0.82607	723.710	11.19	0.19	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	10.90	Put	4,116.81000	4.11681	3,850.21000	3.85021	4,116.810	12.16	0.57	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.21	Call	3,300.52000	3.30052	3,573.48000	3.57348	3,300.520	12.47	0.53	0.00	0	1,050.0
R2037	On	04/08/2022			Bond Future	11.42	Put	2,594.34000	2.59434	2,404.60000	2.40460	2,594.340	12.74	0.41	0.00	0	50.0
R2037	On	04/08/2022			Bond Future	11.95	Put	1,632.80000	1.63280	1,504.74000	1.50474	1,632.800	13.61	0.28	0.00	0	1,050.0
R2037	On	03/11/2022			Bond Future			11.37877	82.22028	11.29484	82.71886		11.92	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			10.90392	85.32193	10.83963	85.76665		13.15	0.00	0.00	0	89,887.0
R2040	On	03/02/2022	10.60	Call	Bond Future	797.27000		0.79727	959.53000	0.95953	797.270	12.93	0.31	0.00	0	2,000.0	
R2040	On	05/05/2022			Bond Future			11.09515	86.33237	11.02825	86.78271		12.77	0.00	0.00	0	8,568.0
R2040	On	05/05/2022	9.82	Call	Bond Future	211.21000		0.21121	252.82000	0.25282	211.210	11.35	0.08	0.00	0	1,200.0	
R2040	On	05/05/2022	10.57	Call	Bond Future	1,233.16000		1.23316	1,385.05000	1.38505	1,233.160	12.21	0.31	0.00	0	1,200.0	
R2040	On	05/05/2022	13.04	Put	Bond Future	296.04000		0.29604	269.06000	0.26906	296.040	16.47	0.07	0.00	0	1,200.0	
R2040	On	04/08/2022			Bond Future			11.29760	82.83246	11.22788	83.28842		12.80	0.00	0.00	0	0.0
R2040	On	04/08/2022	9.70	Call	Bond Future	292.39000		0.29239	336.74000	0.33674	292.390	11.58	0.09	0.00	0	460.0	
R2040	On	04/08/2022	10.70	Call	Bond Future	1,652.87000		1.65287	1,814.17000	1.81417	1,652.870	12.18	0.33	0.00	0	460.0	
R2040	On	04/08/2022	12.24	Put	Bond Future	1,447.15000		1.44715	1,345.43000	1.34543	1,447.150	14.30	0.24	0.00	0	460.0	
R2040	On	03/11/2022			Bond Future			11.48846	83.91524	11.41597	84.37698		12.43	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			10.95422	81.99716	10.87961	82.52185		13.78	0.00	0.00	0	59,613.0
R2044	On	05/05/2022			Bond Future			11.13651	82.96828	11.05890	83.49945		13.38	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future			11.32918	79.55423	11.24831	80.09200		13.41	0.00	0.00	0	0.0
R2044	On	03/11/2022			Bond Future			11.51044	80.59430	11.42636	81.13896		13.03	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			10.89229	85.45271	10.82272	85.95754		13.50	0.00	1,965,412.33	23	192,244.0
R2048	On	03/02/2022	10.20	Call	Bond Future	195.71000		0.19571	262.98000	0.26298	195.710	12.65	0.10	0.00	0	900.0	
R2048	On	03/02/2022	10.30	Call	Bond Future	296.68000		0.29668	388.21000	0.38821	296.680	12.79	0.15	0.00	0	1,300.0	
R2048	On	03/02/2022	10.40	Call	Bond Future	435.30000		0.43530	555.47000	0.55547	435.300	12.97	0.20	0.00	0	100.0	
R2048	On	03/02/2022	10.90	Call	Bond Future	1,762.37000		1.76237	2,051.27000	2.05127	1,762.370	13.75	0.52	0.00	0	900.0	
R2048	On	03/02/2022	11.00	Call	Bond Future	2,160.58000		2.16058	2,481.26000	2.48126	2,160.580	13.92	0.58	0.00	0	1,400.0	
R2048	On	05/05/2022			Bond Future			11.06331	82.04916	10.99094	82.56038		13.81	0.00	0.00	0	2,035.0
R2048	On	04/08/2022			Bond Future			11.24178	83.00312	11.16644	83.52061		13.14	0.00	0.00	0	0.0
R2048	On	03/11/2022			Bond Future			11.41920	79.67094	11.34079	80.19510		13.45	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			10.53786	71.06733	10.47356	71.42821		12.73	0.00	0.00	0	20,306.0
R209	On	05/05/2022			Bond Future			10.71630	68.76731	10.64957	69.13277		12.94	0.00	0.00	0	5,396.0
R209	On	05/05/2022	9.75	Call	Bond Future	346.73000		0.34673	406.55000	0.40655	346.730	11.39	0.14	0.00	0	8,525.0	
R209	On	05/05/2022	10.75	Put	Bond Future	2,112.36000		2.11236	1,952.88000	1.95288	2,112.360	12.94	0.47	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	Options Interest
R209	On 05/05/2022	Bond Future	12.00	Put	458.55000		0.45855		416.26000	0.41626	458.550	15.15	0.13	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.89992		69.56792		10.83067	69.93797		12.34	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.08267		67.33365		11.01081	67.70841		12.56	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			212.96798		212.96798		212.71687	212.71687			0.00	0.00	0	1,449.0
R210	On 05/05/2022	Bond Future			212.68005		212.68005		212.43546	212.43546			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.33159		215.33159		215.08422	215.08422			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.14525		215.14525		214.89737	214.89737			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			9.82769		86.40174		9.77880	86.65892		10.02	0.00	0.00	0	22,660.0
R213	On 03/02/2022	Bond Future	8.63	Call	13.66000		0.01366		18.87000	0.01887	13.660	8.96	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	32.93000		0.03293		43.79000	0.04379	32.930	8.98	0.03	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	171.64000		0.17164		211.02000	0.21102	171.640	9.35	0.12	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	225.19000		0.22519		273.24000	0.27324	225.190	9.42	0.15	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	2,030.61000		2.03061		1,878.35000	1.87835	2,030.610	9.86	0.65	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	1,468.20000		1.46820		1,347.03000	1.34703	1,468.200	10.03	0.54	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	903.23000		0.90323		820.40000	0.82040	903.230	10.27	0.38	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	653.08000		0.65308		590.32000	0.59032	653.080	10.48	0.30	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	624.59000		0.62459		564.23000	0.56423	624.590	10.51	0.29	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	520.90000		0.52090		469.53000	0.46953	520.900	10.62	0.25	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	227.06000		0.22706		203.41000	0.20341	227.060	11.17	0.13	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	190.85000		0.19085		170.85000	0.17085	190.850	11.28	0.11	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.02755		83.89243		9.97648	84.15302		10.08	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.23902		84.87208		10.18564	85.13601		9.64	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.45369		82.44290		10.39788	82.71020		9.76	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			10.89775		67.87030		10.82829	68.26916		13.65	0.00	0.00	0	17,604.0
R214	On 05/05/2022	Bond Future			11.06969		65.39398		10.99764	65.79777		13.93	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.24882		66.15422		11.17400	66.56307		13.27	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.42693		63.73756		11.34928	64.15166		13.58	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		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :											79,911,695.83	872	1 203 911.0
Grand Total:											79,911,695.83	872	1 203 911.0