



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: 14/01/2022

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
Derivatives														
AL37	On	03/02/2022	Index Future	814.73100	814.73100		813.50200	813.50200			0.00	0.00	0	0.0
AL37	On	05/05/2022	Index Future	824.71300	824.71300		823.47300	823.47300			0.00	0.00	0	0.0
AL37	On	04/08/2022	Index Future	835.24200	835.24200		833.98800	833.98800			0.00	0.00	0	0.0
AL37	On	03/11/2022	Index Future	846.28700	846.28700		845.01900	845.01900			0.00	0.00	0	0.0
AL7T	On	03/02/2022	Index Future	932.19300	932.19300		928.66300	928.66300			0.00	0.00	0	0.0
AL7T	On	05/05/2022	Index Future	943.61400	943.61400		940.04700	940.04700			0.00	0.00	0	0.0
AL7T	On	04/08/2022	Index Future	955.66100	955.66100		952.05000	952.05000			0.00	0.00	0	0.0
AL7T	On	03/11/2022	Index Future	968.29900	968.29900		964.64300	964.64300			0.00	0.00	0	0.0
ALBI	On	03/02/2022	Index Future	826.94700	826.94700		822.72000	822.72000			0.00	0.00	0	188.0
ALBI	On	05/05/2022	Index Future	837.07800	837.07800		832.80400	832.80400			0.00	0.00	0	29.0
ALBI	On	04/08/2022	Index Future	847.76500	847.76500		843.43900	843.43900			0.00	0.00	0	0.0
ALBI	On	03/11/2022	Index Future	858.97600	858.97600		854.59400	854.59400			0.00	0.00	0	0.0

an
st

00
00
00
00

00
00
00
00

00
00
00
00

:07

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	11.31724		78.68889		11.40569	78.22594			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.54335		75.89394		11.63545	75.42562			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	11.77497		76.89212		11.87101	76.41787			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.00978		74.13778		12.10993	73.65733			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	11.75203		77.52650		11.85032	76.93377			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	11.96339		74.23686		12.06585	73.63725			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.17413		75.21378		12.28096	74.60641			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.38809		71.95798		12.49955	71.34269			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	816.11600		816.11600		811.99600	811.99600			0.00	0.00	0	560.0
GOVI	On 05/05/2022	GOVI	826.11500		826.11500		821.94900	821.94900			0.00	0.00	0	430.0
GOVI	On 04/08/2022	GOVI	836.66200		836.66200		832.44400	832.44400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	847.72700		847.72700		843.45500	843.45500			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	155.15799		155.15799		155.33559	155.33559			0.00	0.00	0	5,045.0
I2025	On 05/05/2022	Bond Future	157.09751		157.09751		157.27831	157.27831			0.00	0.00	0	673.0
I2025	On 04/08/2022	Bond Future	157.54914		157.54914		157.73268	157.73268			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	159.64864		159.64864		159.83490	159.83490			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	113.92687		113.92687		114.14636	114.14636			0.00	0.00	0	3,838.0
I2029	On 05/05/2022	Bond Future	114.14983		114.14983		114.37272	114.37272			0.00	114,149.83	1	2,200.0
I2029	On 04/08/2022	Bond Future	115.65070		115.65070		115.87681	115.87681			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	115.96668		115.96668		116.19582	116.19582			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	111.56104		111.56104		112.20387	112.20387			0.00	0.00	0	7,281.0
I2033	On 05/05/2022	Bond Future	111.67195		111.67195		112.32354	112.32354			0.00	0.00	0	2,588.0
I2033	On 04/08/2022	Bond Future	113.14013		113.14013		113.80054	113.80054			0.00	0.00	0	0.0
I2033	On 03/11/2022	Bond Future	113.34144		113.34144		114.01079	114.01079			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			125.67586		125.67586		126.31991	126.31991			0.00	0.00	0	5,473.0
I2038	On 05/05/2022	Bond Future			127.24700		127.24700		127.89979	127.89979			0.00	0.00	0	1,308.0
I2038	On 04/08/2022	Bond Future			127.10451		127.10451		127.76615	127.76615			0.00	0.00	0	0.0
I2038	On 03/11/2022	Bond Future			128.79844		128.79844		129.46914	129.46914			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			116.42631		116.42631		116.22387	116.22387			0.00	0.00	0	15,002.0
I2046	On 05/05/2022	Bond Future			115.99427		115.99427		115.79000	115.79000			0.00	0.00	0	5,983.0
I2046	On 04/08/2022	Bond Future			117.51965		117.51965		117.31279	117.31279			0.00	0.00	0	0.0
I2046	On 03/11/2022	Bond Future			117.16072		117.16072		116.95116	116.95116			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			117.64963		117.64963		118.75604	118.75604			0.00	0.00	0	9,042.0
I2050	On 05/05/2022	Bond Future			119.12020		119.12020		120.24122	120.24122			0.00	0.00	0	741.0
I2050	On 04/08/2022	Bond Future			118.67049		118.67049		119.80647	119.80647			0.00	0.00	0	0.0
I2050	On 03/11/2022	Bond Future			120.25208		120.25208		121.40341	121.40341			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			306.42700		306.42700		307.41300	307.41300			0.00	0.00	0	482.0
IGOV	On 05/05/2022	Index Future			310.25700		310.25700		311.25800	311.25800			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future			314.29300		314.29300		315.30700	315.30700			0.00	0.00	0	0.0
IGOV	On 03/11/2022	Index Future			318.52400		318.52400		319.55200	319.55200			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			3.89500		96.10500		3.90500	96.09500			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.22000		95.78000		4.23000	95.77000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.28500		95.71500		4.29500	95.70500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.63000		95.37000		4.65000	95.35000			0.00	0.00	0	0.0
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.69000		95.31000		4.71000	95.29000			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			4.99500		95.00500		5.02500	94.97500			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.43000		94.57000		5.49000	94.51000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.95500		94.04500		6.03500	93.96500			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.21500		93.78500		6.30500	93.69500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.49000		93.51000		6.60000	93.40000			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.68500		93.31500		6.79000	93.21000			0.00	0.00	0	75.0
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.89500		93.10500		7.03500	92.96500			0.00	0.00	0	0.0
R186	On 03/02/2022	Bond Future			7.78390		112.22218		7.82671	112.04028		5.28	0.00	978,128,520.88	8,716	55,237.0
R186	On 05/05/2022	Bond Future			7.97888		113.59706		8.02451	113.41364		5.24	0.00	535,723,734.96	4,716	22,009.0
R186	On 05/05/2022	Bond Future	6.73	Call	72.48000		0.07248		64.41000	0.06441	72.480	5.01	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	282.41000		0.28241		254.73000	0.25473	282.410	4.79	0.18	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	474.59000		0.47459		432.96000	0.43296	474.590	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	1,085.28000		1.08528	1,009.37000	1.00937	1,085.280		5.09	0.46	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.14	Call	1,644.32000		1.64432	1,544.91000	1.54491	1,644.320		5.20	0.58	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.35	Call	2,181.23000		2.18123	2,063.93000	2.06393	2,181.230		5.28	0.68	0.00	0	454.0
R186	On 05/05/2022	Bond Future	8.64	Put	415.03000		0.41503	460.09000	0.46009	415.030		5.41	0.21	0.00	0	4,035.0
R186	On 05/05/2022	Bond Future	8.94	Put	237.45000		0.23745	266.44000	0.26644	237.450		5.60	0.13	0.00	0	454.0
R186	On 05/05/2022	Bond Future	9.18	Put	149.90000		0.14990	169.75000	0.16975	149.900		5.75	0.09	0.00	0	454.0
R186	On 04/08/2022	Bond Future			8.18235		109.77666	8.23128	109.59111			5.27	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	196.52000		0.19652	178.60000	0.17860	196.520		4.60	0.11	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	1,289.52000		1.28952	1,215.80000	1.21580	1,289.520		5.14	0.43	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	285.86000		0.28586	310.10000	0.31010	285.860		6.22	0.11	0.00	0	3,600.0
R186	On 03/11/2022	Bond Future			8.39056		111.21509	8.44311	111.02737			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			321.79171		321.79171	321.82133	321.82133				0.00	0.00	0	1,132.0
R197	On 05/05/2022	Bond Future			325.81393		325.81393	325.84589	325.84589				0.00	0.00	0	476.0
R197	On 04/08/2022	Bond Future			321.72379		321.72379	321.75588	321.75588				0.00	0.00	0	0.0
R197	On 03/11/2022	Bond Future			326.01196		326.01196	326.04509	326.04509				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			242.26074		242.26074	243.52430	243.52430				0.00	0.00	0	6,622.0
R202	On 05/05/2022	Bond Future			245.28884		245.28884	246.56990	246.56990				0.00	0.00	0	1,146.0
R202	On 04/08/2022	Bond Future			244.06592		244.06592	245.36389	245.36389				0.00	0.00	0	0.0
R202	On 03/11/2022	Bond Future			247.31868		247.31868	248.63408	248.63408				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			5.12280		106.10765	5.14009	106.08975			1.05	0.00	0.00	0	16,417.0
R2023	On 05/05/2022	Bond Future			5.17198		103.49596	5.19394	103.47849			0.90	0.00	0.00	0	4,205.0
R2023	On 04/08/2022	Bond Future			5.16104		104.83164	5.19273	104.81420			0.61	0.00	0.00	0	0.0
R2023	On 03/11/2022	Bond Future			5.04522		102.29141	5.10173	102.27394			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			9.38992		92.48931	9.45788	92.13322			8.79	0.00	554,935.86	6	81,796.0
R2030	On 03/02/2022	Bond Future	8.39	Call	0.63000		0.00063	0.41000	0.00041	0.630		8.09	0.00	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	41.35000		0.04135	28.86000	0.02886	41.350		8.20	0.06	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.20	Call	339.96000		0.33996	259.83000	0.25983	339.960		8.47	0.30	0.00	0	950.0
R2030	On 03/02/2022	Bond Future	9.35	Put	856.26000		0.85626	1,079.73000	1.07973	856.260		8.63	0.54	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,434.29000		1.43429	1,207.10000	1.20710	1,434.290		8.91	0.72	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	153.89000		0.15389	228.31000	0.22831	153.890		9.15	0.15	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.80	Call	2,262.68000		2.26268	1,976.16000	1.97616	2,262.680		9.19	0.86	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	87.67000	0.08767		136.45000	0.13645	87.670	9.36	0.09	0.00	0	8,000.0
R2030	On	03/02/2022	Bond Future	10.85	Put	0.30000	0.00030		0.72000	0.00072	0.300	10.67	0.00	0.00	0	1,000.0
R2030	On	05/05/2022	Bond Future			9.59041	93.62274		9.66149	93.26289		8.60	0.00	561,736.44	6	23,555.0
R2030	On	05/05/2022	Bond Future	7.73	Call	18.26000	0.01826		14.71000	0.01471	18.260	8.21	0.01	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	8.14	Call	64.26000	0.06426		52.85000	0.05285	64.260	8.08	0.04	0.00	0	1,800.0
R2030	On	05/05/2022	Bond Future	8.47	Call	157.53000	0.15753		131.85000	0.13185	157.530	7.97	0.09	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	8.81	Call	365.30000	0.36530		312.15000	0.31215	365.300	7.92	0.17	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	8.89	Call	447.29000	0.44729		384.78000	0.38478	447.290	7.98	0.20	0.00	0	1,800.0
R2030	On	05/05/2022	Bond Future	9.35	Put	2,409.49000	2.40949	2,639.56000	2.63956	2,409.490		8.32	0.60	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	9.95	Put	1,025.38000	1.02538	1,158.67000	1.15867	1,025.380		8.74	0.33	0.00	0	1,073.0
R2030	On	05/05/2022	Bond Future	10.20	Put	694.81000	0.69481	794.65000	0.79465	694.810		9.00	0.25	0.00	0	200.0
R2030	On	05/05/2022	Bond Future	11.04	Put	181.17000	0.18117	214.11000	0.21411	181.170		10.03	0.08	0.00	0	1,800.0
R2030	On	04/08/2022	Bond Future			9.80110	90.82530	9.87571	90.46102			8.59	0.00	0.00	0	0.0
R2030	On	04/08/2022	Bond Future	8.30	Call	228.22000	0.22822	198.72000	0.19872	228.220		8.09	0.09	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	9.05	Call	806.14000	0.80614	720.86000	0.72086	806.140		7.98	0.26	0.00	0	800.0
R2030	On	04/08/2022	Bond Future	10.95	Put	660.36000	0.66036	734.16000	0.73416	660.360		9.49	0.18	0.00	0	800.0
R2030	On	03/11/2022	Bond Future			10.00271	92.01572	10.08089	91.64689			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			9.86348	92.75310	9.92624	92.38490			9.82	0.00	1,320,896,897.10	14,241	98,075.0
R2032	On	03/02/2022	Bond Future	8.91	Call	0.82000	0.00082	0.55000	0.00055	0.820		8.78	0.00	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	9.14	Call	8.57000	0.00857	5.91000	0.00591	8.570		8.83	0.01	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	9.58	Call	221.05000	0.22105	167.58000	0.16758	221.050		9.11	0.20	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	9.62	Call	277.43000	0.27743	212.76000	0.21276	277.430		9.19	0.24	0.00	0	210.0
R2032	On	03/02/2022	Bond Future	9.81	Put	993.57000	0.99357	1,230.46000	1.23046	993.570		9.52	0.56	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	9.90	Call	947.71000	0.94771	780.38000	0.78038	947.710		9.66	0.55	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	9.90	Put	733.21000	0.73321	934.08000	0.93408	733.210		9.66	0.45	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	10.04	Call	1,463.97000	1.46397	1,241.57000	1.24157	1,463.970		9.88	0.69	0.00	0	100.0
R2032	On	03/02/2022	Bond Future	10.14	Put	286.75000	0.28675	397.43000	0.39743	286.750		10.04	0.23	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	10.35	Put	111.67000	0.11167	167.38000	0.16738	111.670		10.44	0.10	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	10.45	Put	69.63000	0.06963	108.27000	0.10827	69.630		10.66	0.07	0.00	0	198.0
R2032	On	03/02/2022	Bond Future	10.53	Put	46.78000	0.04678	74.98000	0.07498	46.780		10.82	0.05	0.00	0	210.0
R2032	On	03/02/2022	Bond Future	10.66	Put	23.33000	0.02333	39.43000	0.03943	23.330		11.03	0.03	0.00	0	97.0
R2032	On	03/02/2022	Bond Future	10.90	Put	5.94000	0.00594	11.10000	0.01110	5.940		11.41	0.01	0.00	0	900.0
R2032	On	03/02/2022	Bond Future	10.95	Put	4.42000	0.00442	8.43000	0.00843	4.420		11.49	0.01	0.00	0	400.0
R2032	On	03/02/2022	Bond Future	11.13	Put	1.35000	0.00135	2.81000	0.00281	1.350		11.68	0.00	0.00	0	210.0
R2032	On	05/05/2022	Bond Future			10.05387	89.74248	10.11922	89.37034			9.91	0.00	778,426,271.52	8,674	53,413.0
R2032	On	05/05/2022	Bond Future	9.58	Call	756.92000	0.75692	664.24000	0.66424	756.920		9.05	0.28	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.18	Call	2,313.44000	2.31344	2,115.81000	2.11581	2,313.440		9.84	0.57	0.00	0	780.0
R2032	On	05/05/2022	Bond Future	10.29	Call	2,689.32000	2.68932	2,473.27000	2.47327	2,689.320		9.95	0.62	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	10.98	Put	461.17000	0.46117	529.57000	0.52957	461.170		10.90	0.16	0.00	0	993.0
R2032	On	05/05/2022	Bond Future	11.18	Put	337.43000	0.33743	390.09000	0.39009	337.430		11.23	0.12	0.00	0	780.0
R2032	On	04/08/2022	Bond Future			10.24747	90.90106	10.31565	90.52427			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	Options Inter
R2032	On 04/08/2022	Bond Future	8.97	Call	302.86000		0.30286		265.56000	0.26556	302.860	8.50	0.11	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	9.72	Call	1,188.62000		1.18862		1,077.12000	1.07712	1,188.620	8.73	0.32	0.00	0	800.0
R2032	On 04/08/2022	Bond Future	11.60	Put	568.88000		0.56888		630.60000	0.63060	568.880	10.78	0.15	0.00	0	800.0
R2032	On 03/11/2022	Bond Future			10.44199		87.94376		10.51311	87.56226		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			10.36865		93.37987		10.46169	92.77543		11.00	0.00	266,599,528.85	2,855	85,741.0
R2035	On 03/02/2022	Bond Future	9.70	Call	17.41000		0.01741		9.53000	0.00953	17.410	9.95	0.02	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	91.59000		0.09159		54.76000	0.05476	91.590	10.02	0.09	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	278.71000		0.27871		181.38000	0.18138	278.710	10.25	0.22	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	561.36000		0.56136		390.00000	0.39000	561.360	10.54	0.36	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	612.57000		0.61257		429.24000	0.42924	612.570	10.58	0.38	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	1,032.19000		1.03219		1,403.16000	1.40316	1,032.190	10.72	0.53	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	877.13000		0.87713		637.21000	0.63721	877.130	10.74	0.48	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	383.05000		0.38305		585.55000	0.58555	383.050	11.20	0.26	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	324.82000		0.32482		505.80000	0.50580	324.820	11.28	0.23	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	59.24000		0.05924		109.35000	0.10935	59.240	12.15	0.05	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	53.60000		0.05360		99.88000	0.09988	53.600	12.18	0.05	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	11.11	Put	39.56000		0.03956		75.85000	0.07585	39.560	12.30	0.04	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	16.19000		0.01619		33.65000	0.03365	16.190	12.62	0.02	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	12.35000		0.01235		26.27000	0.02627	12.350	12.71	0.01	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	8.89000		0.00889		19.44000	0.01944	8.890	12.82	0.01	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	1.09000		0.00109		2.85000	0.00285	1.090	13.27	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	0.39000		0.00039		1.12000	0.00112	0.390	13.43	0.00	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.55304		90.04443		10.64971	89.43314		11.16	0.00	257,076,847.65	2,855	29,676.0
R2035	On 05/05/2022	Bond Future	10.72	Call	2,756.67000		2.75667		2,420.34000	2.42034	2,756.670	11.13	0.59	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	10.82	Put	1,469.24000		1.46924		1,717.50000	1.71750	1,469.240	11.24	0.37	0.00	0	1,200.0
R2035	On 05/05/2022	Bond Future	12.64	Put	89.99000		0.08999		114.05000	0.11405	89.990	14.22	0.03	0.00	0	1,200.0
R2035	On 04/08/2022	Bond Future			10.74258		91.20658		10.84321	90.58768		10.68	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	389.65000		0.38965		320.96000	0.32096	389.650	9.51	0.13	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	693.82000		0.69382		582.51000	0.58251	693.820	9.50	0.20	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	2,167.66000		2.16766		1,913.19000	1.91319	2,167.660	10.20	0.44	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	3,134.65000		3.13465		3,474.68000	3.47468	3,134.650	10.33	0.52	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	1,861.31000		1.86131		2,099.39000	2.09939	1,861.310	10.80	0.36	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	613.46000		0.61346		709.51000	0.70951	613.460	12.30	0.14	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			10.93260		87.92006		11.03731	87.29323		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			10.59641		84.61295		10.69436	83.97424		12.18	0.00	2,979,898,873.10	35,218	114,971.0
R2037	On 05/05/2022	Bond Future			10.78045		85.64991		10.88216	85.00392		11.80	0.00	3,016,418,530.38	35,218	48,747.0
R2037	On 04/08/2022	Bond Future			10.97157		82.49925		11.07743	81.84514		11.91	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	743.37000		0.74337		619.61000	0.61961	743.370	10.59	0.21	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	3,059.23000		3.05923		3,410.46000	3.41046	3,059.230	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	3,669.66000		3.66966	3,297.38000	3.29738	3,669.660		11.87	0.60	0.00	0	1,050.0
R2037	On 04/08/2022	Bond Future	11.42	Put	1,751.44000		1.75144	1,990.21000	1.99021	1,751.440		12.09	0.34	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.95	Put	991.52000		0.99152	1,143.51000	1.14351	991.520		12.89	0.21	0.00	0	1,050.0
R2037	On 03/11/2022	Bond Future			11.15154		83.58081	11.26148	82.91831			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			10.67488		86.92309	10.77779	86.19788			12.73	0.00	2,504,428,069.08	28,812	87,547.0
R2040	On 03/02/2022	Bond Future	10.60	Call	723.90000		0.72390	482.79000	0.48279	723.900		11.88	0.42	0.00	0	2,000.0
R2040	On 05/05/2022	Bond Future			10.85187		87.98836	10.95872	87.25478			12.32	0.00	1,246,091,154.32	14,162	23,893.0
R2040	On 05/05/2022	Bond Future	9.82	Call	197.48000		0.19748	145.81000	0.14581	197.480		10.73	0.08	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,428.73000		1.42873	1,179.32000	1.17932	1,428.730		11.67	0.38	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	90.85000		0.09085	117.61000	0.11761	90.850		16.02	0.03	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.03537		84.61754	11.14656	83.87470			12.44	0.00	0.00	0	0.0
R2040	On 04/08/2022	Bond Future	9.70	Call	320.53000		0.32053	255.46000	0.25546	320.530		11.12	0.10	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	10.70	Call	1,982.82000		1.98282	1,709.51000	1.70951	1,982.820		11.77	0.40	0.00	0	460.0
R2040	On 04/08/2022	Bond Future	12.24	Put	855.54000		0.85554	997.61000	0.99761	855.540		14.02	0.17	0.00	0	460.0
R2040	On 03/11/2022	Bond Future			11.20766		85.72694	11.32310	84.97456			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			10.72801		83.60538	10.82578	82.90390			13.34	0.00	64,125,326.46	767	58,942.0
R2044	On 05/05/2022	Bond Future			10.89649		84.63004	10.99798	83.92049			12.91	0.00	64,911,240.68	767	6,502.0
R2044	On 04/08/2022	Bond Future			11.07088		81.34101	11.17646	80.62255			13.05	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.23424		82.40749	11.34383	81.67976			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			10.66741		87.10442	10.77021	86.34220			13.05	0.00	0.00	0	192,288.0
R2048	On 03/02/2022	Bond Future	10.20	Call	81.80000		0.08180	44.25000	0.04425	81.800		12.01	0.08	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.30	Call	163.63000		0.16363	93.68000	0.09368	163.630		12.12	0.13	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.40	Call	304.65000		0.30465	185.29000	0.18529	304.650		12.34	0.22	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,141.57000		2.14157	1,638.21000	1.63821	2,141.570		13.41	0.74	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,707.00000		2.70700	2,137.91000	2.13791	2,707.000		13.65	0.82	0.00	0	1,400.0
R2048	On 05/05/2022	Bond Future			10.82487		83.75519	10.93155	82.98416			13.30	0.00	0.00	0	2,061.0
R2048	On 04/08/2022	Bond Future			10.98563		84.83627	11.09652	84.05551			12.75	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.14525		81.52945	11.26044	80.73865			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			10.35308		72.11162	10.44070	71.61367			12.28	0.00	0.00	0	19,056.0
R209	On 05/05/2022	Bond Future			10.51944		69.85343	10.61017	69.34985			12.45	0.00	0.00	0	7,104.0
R209	On 05/05/2022	Bond Future	9.75	Call	321.38000		0.32138	254.98000	0.25498	321.380		10.73	0.15	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.25	Put	2,677.19000		2.67719	3,007.06000	3.00706	2,677.190		11.67	0.62	0.00	0	9,000.0
R209	On 05/05/2022	Bond Future	10.75	Put	1,327.94000		1.32794	1,538.64000	1.53864	1,327.940		12.45	0.38	0.00	0	3,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	189.32000		0.18932	232.99000	0.23299	189.320		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			10.68698		70.75521		10.78103	70.24528		11.96	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			10.85342		68.53962		10.95090	68.02312		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			214.06425		214.06425		214.53938	214.53938			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			213.87908		213.87908		214.36133	214.36133			0.00	0.00	0	987.0
R210	On 04/08/2022	Bond Future			216.69127		216.69127		217.18033	217.18033			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			216.66066		216.66066		217.15628	217.15628			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			9.67408		87.21324		9.72679	86.93364		9.43	0.00	0.00	0	21,184.0
R213	On 03/02/2022	Bond Future	8.63	Call	0.31000		0.00031		0.23000	0.00023	0.310	8.53	0.00	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	1.98000		0.00198		1.50000	0.00150	1.980	8.55	0.00	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	43.47000		0.04347		33.68000	0.03368	43.470	8.67	0.06	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	70.92000		0.07092		55.42000	0.05542	70.920	8.69	0.09	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	1,028.82000		1.02882		1,221.81000	1.22181	1,028.820	9.20	0.60	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	560.95000		0.56095		700.16000	0.70016	560.950	9.44	0.40	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	212.25000		0.21225		286.18000	0.28618	212.250	9.79	0.19	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	108.80000		0.10880		154.13000	0.15413	108.800	10.09	0.11	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	99.17000		0.09917		141.43000	0.14143	99.170	10.13	0.10	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	67.91000		0.06791		99.50000	0.09950	67.910	10.29	0.07	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	10.39000		0.01039		17.36000	0.01736	10.390	10.84	0.01	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	6.95000		0.00695		11.92000	0.01192	6.950	10.95	0.01	0.00	0	220.0
R213	On 05/05/2022	Bond Future			9.86053		84.74861		9.91539	84.46613		9.59	0.00	0.00	0	1,521.0
R213	On 04/08/2022	Bond Future			10.05299		85.84237		10.11026	85.55643		9.17	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.24829		83.43223		10.30807	83.14271		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			10.67270		69.17663		10.77041	68.60446		13.21	0.00	0.00	0	17,613.0
R214	On 05/05/2022	Bond Future			10.83164		66.74336		10.93279	66.16463		13.43	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			10.99369		67.60484		11.09858	67.01874		12.90	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.15470		65.20835		11.26338	64.61476		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
Total for Derivatives :											14,013,955,817.11	157,014	1 276 535.0
Grand Total:											14,013,955,817.11	157,014	1 276 535.0