



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: 24/01/2022

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	818.41900	818.41900	819.29700	819.29700				0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future	828.51400	828.51400	829.42800	829.42800				0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future	839.21100	839.21100	840.14300	840.14300				0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future	850.13900	850.13900	851.08500	851.08500				0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future	937.30300	937.30300	940.71300	940.71300				0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future	948.86400	948.86400	952.34500	952.34500				0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future	961.11400	961.11400	964.64800	964.64800				0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future	973.63000	973.63000	977.21200	977.21200				0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future	833.56300	833.56300	837.03300	837.03300				0.00	158,376,970.00	19	169.00
ALBI	On 05/05/2022	Index Future	843.84400	843.84400	847.38300	847.38300				0.00	160,330,360.00	19	48.00
ALBI	On 04/08/2022	Index Future	854.73900	854.73900	858.33000	858.33000				0.00	0.00	0	0.00
ALBI	On 03/11/2022	Index Future	865.86900	865.86900	869.51000	869.51000				0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 03/02/2022	Bond Future	11.19126	79.35511		11.11842	79.74401			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.41054	76.57646		11.33450	76.97111			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.63414	77.59523		11.55481	77.99535			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	11.86621	74.83420		11.78348	75.23965			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 03/02/2022	Bond Future	11.60293	78.44066		11.52478	78.92718			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	11.80655	75.17059		11.72497	75.66400			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.00870	76.17119		11.92368	76.67136			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.21834	72.91220		12.12967	73.41904			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 03/02/2022	GOVI	822.52300	822.52300		825.91200	825.91200			0.00	8,225,230.00	1	558.00
GOVI	On 05/05/2022	GOVI	832.66900	832.66900		836.12500	836.12500			0.00	0.00	0	430.00
GOVI	On 04/08/2022	GOVI	843.41900	843.41900		846.92700	846.92700			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	854.40200	854.40200		857.95700	857.95700			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.04810	155.04810		154.88653	154.88653			0.00	0.00	0	2,190.00
I2025	On 05/05/2022	Bond Future	157.00228	157.00228		156.84023	156.84023			0.00	942,013.68	6	4,935.00
I2025	On 04/08/2022	Bond Future	157.47386	157.47386		157.31012	157.31012			0.00	0.00	0	161.00
I2025	On 03/11/2022	Bond Future	159.54012	159.54012		159.37433	159.37433			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 03/02/2022	Bond Future	113.59418	113.59418		113.51384	113.51384			0.00	0.00	0	2,244.00
I2029	On 05/05/2022	Bond Future	113.82000	113.82000		113.73975	113.73975			0.00	0.00	0	2,391.00
I2029	On 04/08/2022	Bond Future	115.33375	115.33375		115.25278	115.25278			0.00	0.00	0	1,844.00
I2029	On 03/11/2022	Bond Future	115.61999	115.61999		115.53801	115.53801			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 03/02/2022	Bond Future	110.65092	110.65092		110.21870	110.21870			0.00	0.00	0	2,777.00
I2033	On 05/05/2022	Bond Future	110.76194	110.76194		110.32543	110.32543			0.00	0.00	0	2,900.00
I2033	On 04/08/2022	Bond Future	112.23493	112.23493		111.79283	111.79283			0.00	0.00	0	4,967.00
I2033	On 03/11/2022	Bond Future	112.39928	112.39928		111.95152	111.95152			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 03/02/2022	Bond Future			124.60262	124.60262		124.59479	124.59479			0.00	9,095,991.26	73	3,705.00
I2038	On 05/05/2022	Bond Future			126.17308	126.17308		126.16642	126.16642			0.00	15,393,115.76	122	3,104.00
I2038	On 04/08/2022	Bond Future			126.03278	126.03278		126.02616	126.02616			0.00	0.00	0	2,669.00
I2038	On 03/11/2022	Bond Future			127.68651	127.68651		127.67995	127.67995			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 03/02/2022	Bond Future			115.02172	115.02172		114.53447	114.53447			0.00	0.00	0	9,876.00
I2046	On 05/05/2022	Bond Future			114.57658	114.57658		114.08434	114.08434			0.00	0.00	0	14,004.00
I2046	On 04/08/2022	Bond Future			116.10047	116.10047		115.60198	115.60198			0.00	0.00	0	609.00
I2046	On 03/11/2022	Bond Future			115.69595	115.69595		115.19081	115.19081			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 03/02/2022	Bond Future			116.82215	116.82215		116.59583	116.59583			0.00	17,523,322.50	150	5,997.00
I2050	On 05/05/2022	Bond Future			118.29459	118.29459		118.06649	118.06649			0.00	17,744,188.50	150	7,629.00
I2050	On 04/08/2022	Bond Future			117.84711	117.84711		117.61641	117.61641			0.00	0.00	0	1,194.00
I2050	On 03/11/2022	Bond Future			119.39363	119.39363		119.15992	119.15992			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 03/02/2022	Index Future			304.90700	304.90700		304.51500	304.51500			0.00	0.00	0	374.00
IGOV	On 05/05/2022	Index Future			308.74300	308.74300		308.35700	308.35700			0.00	0.00	0	125.00
IGOV	On 04/08/2022	Index Future			312.80400	312.80400		312.41500	312.41500			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future			316.95100	316.95100		316.55700	316.55700			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.19500	95.80500		4.19500	95.80500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.26500	95.73500		4.27500	95.72500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future			4.61000	95.39000		4.62000	95.38000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future			4.67000	95.33000		4.68000	95.32000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.04500	94.95500		5.06500	94.93500			0.00	0.00	0	72.00
JIBAR FUTURE	On 20/07/2022	Jibar Tradeable Future			5.12000	94.88000		5.16000	94.84000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.52000	94.48000		5.53000	94.47000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			6.01500	93.98500		6.00000	94.00000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.35000	93.65000		6.34000	93.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.56000	93.44000		6.53500	93.46500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.76500	93.23500		6.74500	93.25500			0.00	0.00	0	75.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future			6.89500	93.10500		6.86500	93.13500			0.00	0.00	0	0.00
R186	On 03/02/2022	Bond Future			7.67144	112.70180		7.63831	112.84359		5.26	0.00	93,993,301.20	834	44,555.00
R186	On 05/05/2022	Bond Future			7.85566	114.09428		7.81994	114.23895		5.23	0.00	145,470,207.00	1,275	49,087.00
R186	On 05/05/2022	Bond Future	6.73	Call	76.93000	0.07693		91.97000	0.09197	76.930	4.90	0.06	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.28	Call	362.37000	0.36237		408.26000	0.40826	362.370	4.91	0.22	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	592.60000	0.59260		654.88000	0.65488	592.600	5.01	0.31	0.00	0	3,600.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R186	On 05/05/2022	Bond Future	7.88	Call	1,291.22000	1.29122	1,385.76000	1.38576	1,291.220	5.19	0.52	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,911.20000	1.91120	2,023.07000	2.02307	1,911.200	5.28	0.65	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	2,501.43000	2.50143	2,624.18000	2.62418	2,501.430	5.38	0.74	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	301.64000	0.30164	290.06000	0.29006	301.640	5.55	0.17	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	166.20000	0.16620	160.80000	0.16080	166.200	5.75	0.10	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	101.22000	0.10122	98.55000	0.09855	101.220	5.91	0.06	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.04567	110.29708	8.00725	110.44393		5.27	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	239.21000	0.23921	265.58000	0.26558	239.210	4.59	0.13	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	1,479.56000	1.47956	1,563.19000	1.56319	1,479.560	5.13	0.48	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	208.60000	0.20860	201.89000	0.20189	208.600	6.21	0.09	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.25005	111.71905	8.20871	111.86788		5.12	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/02/2022	Bond Future			321.66003	321.66003	321.65973	321.65973			0.00	13,509,721.26	42	1,090.00
R197	On 05/05/2022	Bond Future			325.71415	325.71415	325.71714	325.71714			0.00	13,679,994.30	42	630.00
R197	On 04/08/2022	Bond Future			321.64499	321.64499	321.64888	321.64888			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.86574	325.86574	325.86992	325.86992			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R202	On 03/02/2022	Bond Future			240.98298	240.98298	241.19740	241.19740			0.00	0.00	0	6,620.00
R202	On 05/05/2022	Bond Future			244.02027	244.02027	244.23999	244.23999			0.00	0.00	0	6,351.00
R202	On 04/08/2022	Bond Future			242.80311	242.80311	243.02656	243.02656			0.00	0.00	0	91.00
R202	On 03/11/2022	Bond Future			245.98909	245.98909	246.21567	246.21567			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.23123	105.99544	5.14501	106.08465		1.04	0.00	0.00	0	15,433.00
R2023	On 05/05/2022	Bond Future			5.31699	103.38069	5.20162	103.47238		0.89	0.00	0.00	0	12,923.00
R2023	On 04/08/2022	Bond Future			5.38745	104.70716	5.21634	104.80121		0.61	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.39464	102.18352	5.08988	102.27760		0.36	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 03/02/2022	Bond Future			9.31176	92.90103	9.24350	93.26252		8.76	0.00	124,673,182.26	1,342	71,004.00
R2030	On 03/02/2022	Bond Future	8.39	Call	0.01000	0.00001	0.25000	0.00025	0.010	8.06	0.00	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	11.83000	0.01183	45.45000	0.04545	11.830	8.11	0.03	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.20	Call	272.94000	0.27294	481.11000	0.48111	272.940	8.39	0.33	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	430.69000	0.43069	360.18000	0.36018	430.690	8.57	0.44	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,598.38000	1.59838	1,954.71000	1.95471	1,598.380	8.91	0.87	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	22.93000	0.02293	25.58000	0.02558	22.930	9.19	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.80	Call	2,553.46000	2.55346	2,917.71000	2.91771	2,553.460	9.23	0.97	0.00	0	950.00

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R2030	On 03/02/2022	Bond Future	9.90	Put	8.46000	0.00846	10.91000	0.01091	8.460	9.44	0.02	0.00	0	8,000.00
R2030	On 03/02/2022	Bond Future	10.85	Put	0.00000	0.00000	0.00000	0.00000	0.000	10.90	0.00	0.00	0	1,000.00
R2030	On 05/05/2022	Bond Future			9.50671	94.04882	9.43502	94.41577		8.61	0.00	793,113,699.06	8,433	47,749.00
R2030	On 05/05/2022	Bond Future	7.73	Call	17.72000	0.01772	25.44000	0.02544	17.720	8.24	0.01	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.14	Call	65.66000	0.06566	88.50000	0.08850	65.660	8.10	0.04	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	8.47	Call	165.96000	0.16596	213.55000	0.21355	165.960	7.99	0.09	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	8.81	Call	393.51000	0.39351	483.67000	0.48367	393.510	7.94	0.19	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	8.89	Call	483.24000	0.48324	586.86000	0.58686	483.240	7.99	0.22	0.00	0	1,800.00
R2030	On 05/05/2022	Bond Future	9.15	Call	872.31000	0.87231	0.00000	0.00000	872.310	8.19	0.33	235,547,355.27	7,500	7,500.00
R2030	On 05/05/2022	Bond Future	9.35	Put	2,085.51000	2.08551	1,907.64000	1.90764	2,085.510	8.34	0.57	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	9.60	Put	1,449.33000	1.44933	0.00000	0.00000	1,449.330	8.51	0.45	210,454,848.17	5,000	5,000.00
R2030	On 05/05/2022	Bond Future	9.65	Put	1,341.12000	1.34112	0.00000	0.00000	1,341.120	8.55	0.42	199,323,663.91	5,000	5,000.00
R2030	On 05/05/2022	Bond Future	9.95	Put	819.33000	0.81933	738.00000	0.73800	819.330	8.75	0.29	0.00	0	1,073.00
R2030	On 05/05/2022	Bond Future	10.20	Put	534.99000	0.53499	480.62000	0.48062	534.990	9.01	0.21	0.00	0	200.00
R2030	On 05/05/2022	Bond Future	11.04	Put	122.81000	0.12281	111.05000	0.11105	122.810	10.04	0.06	0.00	0	1,800.00
R2030	On 04/08/2022	Bond Future			9.71035	91.27091	9.63503	91.64287		8.61	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	251.90000	0.25190	299.99000	0.29999	251.900	8.13	0.10	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	9.05	Call	886.90000	0.88690	1,009.43000	1.00943	886.900	8.01	0.28	0.00	0	800.00
R2030	On 04/08/2022	Bond Future	10.95	Put	545.00000	0.54500	499.54000	0.49954	545.000	9.50	0.16	0.00	0	800.00
R2030	On 03/11/2022	Bond Future			9.91167	92.44765	9.83269	92.82450		8.30	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 03/02/2022	Bond Future			9.77121	93.29812	9.70801	93.67398		9.86	0.00	44,503,203.24	477	85,876.00
R2032	On 03/02/2022	Bond Future	8.91	Call	0.03000	0.00003	0.46000	0.00046	0.030	8.82	0.00	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.14	Call	1.19000	0.00119	8.14000	0.00814	1.190	8.83	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	9.58	Call	164.48000	0.16448	327.96000	0.32796	164.480	9.04	0.21	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	9.62	Call	224.33000	0.22433	415.51000	0.41551	224.330	9.12	0.26	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	9.81	Put	477.07000	0.47707	408.49000	0.40849	477.070	9.50	0.43	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	9.90	Call	1,048.92000	1.04892	1,391.59000	1.39159	1,048.920	9.67	0.70	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	9.90	Put	289.40000	0.28940	256.21000	0.25621	289.400	9.67	0.30	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.04	Call	1,693.98000	1.69398	2,065.46000	2.06546	1,693.980	9.94	0.85	0.00	0	100.00
R2032	On 03/02/2022	Bond Future	10.14	Put	57.80000	0.05780	60.56000	0.06056	57.800	10.13	0.08	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.35	Put	10.95000	0.01095	14.54000	0.01454	10.950	10.61	0.02	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	10.45	Put	4.74000	0.00474	7.20000	0.00720	4.740	10.86	0.01	0.00	0	198.00
R2032	On 03/02/2022	Bond Future	10.53	Put	2.32000	0.00232	3.96000	0.00396	2.320	11.04	0.00	0.00	0	210.00
R2032	On 03/02/2022	Bond Future	10.66	Put	0.64000	0.00064	1.36000	0.00136	0.640	11.25	0.00	0.00	0	97.00
R2032	On 03/02/2022	Bond Future	10.90	Put	0.05000	0.00005	0.17000	0.00017	0.050	11.64	0.00	0.00	0	900.00
R2032	On 03/02/2022	Bond Future	10.95	Put	0.03000	0.00003	0.11000	0.00011	0.030	11.72	0.00	0.00	0	400.00
R2032	On 03/02/2022	Bond Future	11.13	Put	0.00000	0.00000	0.02000	0.00002	0.000	11.93	0.00	0.00	0	210.00
R2032	On 05/05/2022	Bond Future			9.95611	90.30308	9.89005	90.68457		9.97	0.00	43,074,569.16	477	66,827.00
R2032	On 05/05/2022	Bond Future	9.58	Call	924.23000	0.92423	1,078.26000	1.07826	924.230	9.47	0.32	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.18	Call	2,615.70000	2.61570	2,882.78000	2.88278	2,615.700	10.15	0.62	0.00	0	780.00
R2032	On 05/05/2022	Bond Future	10.29	Call	3,021.43000	3.02143	3,305.08000	3.30508	3,021.430	10.28	0.66	0.00	0	993.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 05/05/2022	Bond Future	10.98	Put	374.31000	0.37431	342.18000	0.34218	374.310	11.38	0.13	0.00	0	993.00
R2032	On 05/05/2022	Bond Future	11.18	Put	266.27000	0.26627	243.89000	0.24389	266.270	11.66	0.10	0.00	0	780.00
R2032	On 04/08/2022	Bond Future			10.14301	91.48254	10.07405	91.86921		9.54	0.00	0.00	0	0.00
R2032	On 04/08/2022	Bond Future	8.97	Call	347.50000	0.34750	409.21000	0.40921	347.500	8.53	0.13	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	9.72	Call	1,414.07000	1.41407	1,575.34000	1.57534	1,414.070	9.07	0.36	0.00	0	800.00
R2032	On 04/08/2022	Bond Future	11.60	Put	505.55000	0.50555	468.63000	0.46863	505.550	11.17	0.13	0.00	0	800.00
R2032	On 03/11/2022	Bond Future			10.33647	88.51390	10.26449	88.90565		9.59	0.00	0.00	0	0.00
R2032	On 03/11/2022	Bond Future	9.31	Call	807.48000	0.80748	906.33000	0.90633	807.480	8.75	0.22	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.16	Put	3,429.19000	3.42919	3,238.79000	3.23879	3,429.190	9.35	0.54	0.00	0	180.00
R2032	On 03/11/2022	Bond Future	10.56	Put	2,411.55000	2.41155	2,266.64000	2.26664	2,411.550	9.63	0.42	0.00	0	180.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 03/02/2022	Bond Future			10.26043	94.09035	10.18209	94.60969		11.03	0.00	41,682,025.05	443	57,679.00
R2035	On 03/02/2022	Bond Future	9.70	Call	4.19000	0.00419	24.56000	0.02456	4.190	9.96	0.01	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	9.92	Call	59.11000	0.05911	170.57000	0.17057	59.110	10.33	0.08	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.10	Call	266.80000	0.26680	522.35000	0.52235	266.800	10.72	0.27	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	10.24	Call	619.09000	0.61909	989.71000	0.98971	619.090	11.01	0.47	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.26	Call	685.32000	0.68532	1,070.29000	1.07029	685.320	11.05	0.50	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.34	Put	465.56000	0.46556	380.86000	0.38086	465.560	11.24	0.38	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	10.35	Call	1,030.75000	1.03075	1,470.67000	1.47067	1,030.750	11.26	0.64	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	10.61	Put	95.70000	0.09570	89.95000	0.08995	95.700	11.93	0.11	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	10.65	Put	73.72000	0.07372	71.50000	0.07150	73.720	12.04	0.09	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.03	Put	3.94000	0.00394	5.77000	0.00577	3.940	12.89	0.01	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.05	Put	3.31000	0.00331	4.98000	0.00498	3.310	12.93	0.01	0.00	0	1,600.00
R2035	On 03/02/2022	Bond Future	11.11	Put	1.95000	0.00195	3.20000	0.00320	1.950	13.05	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.28	Put	0.40000	0.00040	0.86000	0.00086	0.400	13.36	0.00	0.00	0	200.00
R2035	On 03/02/2022	Bond Future	11.33	Put	0.24000	0.00024	0.56000	0.00056	0.240	13.42	0.00	0.00	0	500.00
R2035	On 03/02/2022	Bond Future	11.39	Put	0.13000	0.00013	0.33000	0.00033	0.130	13.50	0.00	0.00	0	683.00
R2035	On 03/02/2022	Bond Future	11.73	Put	0.00000	0.00000	0.01000	0.00001	0.000	13.92	0.00	0.00	0	280.00
R2035	On 03/02/2022	Bond Future	11.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.11	0.00	0.00	0	1,800.00
R2035	On 05/05/2022	Bond Future			10.44232	90.75205	10.36071	91.27880		11.21	0.00	40,203,158.15	443	60,159.00
R2035	On 05/05/2022	Bond Future	10.72	Call	3,156.33000	3.15633	3,531.35000	3.53135	3,156.330	11.47	0.64	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	10.82	Put	1,197.25000	1.19725	1,065.17000	1.06517	1,197.250	11.63	0.32	0.00	0	1,200.00
R2035	On 05/05/2022	Bond Future	12.64	Put	58.07000	0.05807	52.21000	0.05221	58.070	14.46	0.02	0.00	0	1,200.00
R2035	On 04/08/2022	Bond Future			10.63150	91.89708	10.54645	92.43104		10.73	0.00	0.00	0	0.00
R2035	On 04/08/2022	Bond Future	9.53	Call	452.38000	0.45238	546.27000	0.54627	452.380	9.55	0.14	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	9.84	Call	825.99000	0.82599	971.09000	0.97109	825.990	9.66	0.23	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	10.53	Call	2,501.03000	2.50103	2,786.86000	2.78686	2,501.030	10.53	0.48	0.00	0	400.00
R2035	On 04/08/2022	Bond Future	10.64	Put	2,798.26000	2.79826	2,571.02000	2.57102	2,798.260	10.63	0.48	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	11.13	Put	1,639.12000	1.63912	1,493.18000	1.49318	1,639.120	11.13	0.32	0.00	0	100.00
R2035	On 04/08/2022	Bond Future	12.18	Put	541.16000	0.54116	491.18000	0.49118	541.160	12.74	0.12	0.00	0	400.00
R2035	On 03/11/2022	Bond Future			10.81655	88.62242	10.72808	89.16331		10.84	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00

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 03/02/2022	Bond Future	10.43907	85.65411		10.37067	86.11265		12.21	0.00	76,317,812.01	891	110,246.00	
R2037	On 05/05/2022	Bond Future	10.61567	86.71240		10.54450	87.17748		11.86	0.00	63,993,751.20	738	71,071.00	
R2037	On 04/08/2022	Bond Future	10.79804	83.58835		10.72396	84.05977		11.96	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	982.98000	0.98298	1,128.02000	1.12802	982.980	10.78	0.26	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	2,545.81000	2.54581	2,363.07000	2.36307	2,545.810	11.86	0.45	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	4,352.11000	4.35211	4,686.50000	4.68650	4,352.110	12.18	0.65	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	1,425.24000	1.42524	1,314.11000	1.31411	1,425.240	12.47	0.29	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	807.27000	0.80727	743.27000	0.74327	807.270	13.38	0.18	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future	10.97425	84.66616		10.89733	85.14370		11.52	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 03/02/2022	Bond Future	10.52818	87.97357		10.44463	88.58076		12.78	0.00	0.00	0	74,895.00	
R2040	On 03/02/2022	Bond Future	10.60	Call	1,007.47000	1.00747	1,504.61000	1.50461	1,007.470	12.43	0.62	0.00	0	2,000.00
R2040	On 05/05/2022	Bond Future	10.69825	89.06054		10.61138	89.67616		12.40	0.00	0.00	0	36,110.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	271.46000	0.27146	364.95000	0.36495	271.460	10.87	0.11	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	1,859.01000	1.85901	2,182.65000	2.18265	1,859.010	12.17	0.45	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	49.84000	0.04984	44.24000	0.04424	49.840	16.16	0.02	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future	10.87361	85.71681		10.78324	86.34069		12.52	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	417.14000	0.41714	513.60000	0.51360	417.140	11.18	0.13	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	2,477.50000	2.47750	2,795.05000	2.79505	2,477.500	12.18	0.45	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	711.12000	0.71112	640.27000	0.64027	711.120	14.58	0.15	0.00	0	460.00
R2040	On 03/11/2022	Bond Future	11.04251	86.82207		10.94872	87.45404		12.05	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2044	On 03/02/2022	Bond Future	10.57200	84.74535		10.49338	85.32962		13.42	0.00	13,728,746.70	162	29,833.00	
R2044	On 05/05/2022	Bond Future	10.73333	85.79242		10.65162	86.38479		13.02	0.00	13,898,372.04	162	39,772.00	
R2044	On 04/08/2022	Bond Future	10.89936	82.53116		10.81439	83.13151		13.15	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future	11.05887	83.59533		10.97072	84.20347		12.65	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	
R2048	On 03/02/2022	Bond Future	10.52152	88.20736		10.43785	88.85139		13.16	0.00	36,165,017.60	410	164,598.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	64.43000	0.06443	199.60000	0.19960	64.430	12.09	0.08	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	161.04000	0.16104	390.01000	0.39001	161.040	12.17	0.17	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	350.14000	0.35014	690.47000	0.69047	350.140	12.38	0.31	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	2,876.13000	2.87613	3,513.45000	3.51345	2,876.130	13.60	0.93	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	3,555.99000	3.55599	4,199.57000	4.19957	3,555.990	13.90	0.96	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future	10.67495	84.86043		10.58800	85.51333		13.44	0.00	34,792,776.30	410	46,158.00	
R2048	On 04/08/2022	Bond Future	10.83331	85.93054		10.74291	86.59218		12.89	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future	10.98662	82.64127		10.89281	83.31150		13.07	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/02/2022	Bond Future			10.23278	72.80354		10.15929	73.23097		12.33	0.00	7,789,978.78	107	15,362.00
R209	On 05/05/2022	Bond Future			10.39355	70.56081		10.31729	70.99426		12.52	0.00	15,100,013.34	214	11,090.00
R209	On 05/05/2022	Bond Future	9.75	Call	447.01000	0.44701		557.85000	0.55785	447.010	11.27	0.20	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.25	Put	2,254.06000	2.25406		2,046.80000	2.04680	2,254.060	12.19	0.56	0.00	0	9,000.00
R209	On 05/05/2022	Bond Future	10.75	Put	1,050.57000	1.05057		941.12000	0.94112	1,050.570	12.85	0.32	0.00	0	3,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	136.07000	0.13607		122.47000	0.12247	136.070	15.29	0.05	0.00	0	12,050.00
R209	On 04/08/2022	Bond Future			10.55455	71.48237		10.47548	71.92170		12.02	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			10.71891	69.26148		10.63697	69.70648		12.12	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			213.75530	213.75530		213.50781	213.50781			0.00	0.00	0	1,126.00
R210	On 05/05/2022	Bond Future			213.57691	213.57691		213.32858	213.32858			0.00	0.00	0	1,038.00
R210	On 04/08/2022	Bond Future			216.41745	216.41745		216.16634	216.16634			0.00	0.00	0	266.00
R210	On 03/11/2022	Bond Future			216.33426	216.33426		216.08003	216.08003			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 03/02/2022	Bond Future			9.58076	87.71121		9.51752	88.05082		9.48	0.00	20,699,845.56	236	19,994.00
R213	On 03/02/2022	Bond Future	8.63	Call	0.00000	0.00000		0.13000	0.00013	0.000	8.57	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	0.12000	0.00012		1.40000	0.00140	0.120	8.58	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	16.02000	0.01602		55.07000	0.05507	16.020	8.63	0.03	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	33.52000	0.03352		95.90000	0.09590	33.520	8.65	0.06	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	535.36000	0.53536		456.13000	0.45613	535.360	9.21	0.50	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	197.61000	0.19761		180.12000	0.18012	197.610	9.50	0.24	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	36.94000	0.03694		40.70000	0.04070	36.940	9.92	0.06	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	11.37000	0.01137		14.87000	0.01487	11.370	10.27	0.02	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	9.64000	0.00964		12.94000	0.01294	9.640	10.31	0.02	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	4.93000	0.00493		7.36000	0.00736	4.930	10.50	0.01	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	0.16000	0.00016		0.42000	0.00042	0.160	11.07	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	0.07000	0.00007		0.23000	0.00023	0.070	11.19	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			9.76509	85.24297		9.69895	85.58777		9.65	0.00	20,117,340.92	236	10,413.00
R213	On 04/08/2022	Bond Future			9.95776	86.32066		9.88858	86.67033		9.21	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.14859	83.91799		10.07637	84.27216		9.24	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future	9.13	Call	780.19000	0.78019		872.65000	0.87265	780.190	8.51	0.22	0.00	0	200.00
R213	On 03/11/2022	Bond Future	9.98	Put	3,120.31000	3.12031		2,949.37000	2.94937	3,120.310	9.07	0.53	0.00	0	200.00
R213	On 03/11/2022	Bond Future	10.37	Put	2,226.27000	2.22627		2,094.66000	2.09466	2,226.270	9.32	0.42	0.00	0	200.00

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
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214	On 03/02/2022	Bond Future	10.52674	70.04594		10.44815	70.52137		13.29	0.00	0.00	0	17,148.00
R214	On 05/05/2022	Bond Future	10.68200	67.61440		10.60049	68.09646		13.54	0.00	0.00	0	8,445.00
R214	On 04/08/2022	Bond Future	10.84207	68.46693		10.75750	68.95555		13.00	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future	10.99716	66.08428		10.90959	66.57926		13.17	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											2,689,463,774.18	35,414	197.000000000
Grand Total:											2,689,463,774.18	35,414	197.000000000