



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: 20/10/2021

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 04/11/2021	Index Future	795.72800		795.72800		794.10800	794.10800			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	804.67900		804.67900		803.04600	803.04600			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	814.17200		814.17200		812.52200	812.52200			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	824.10700		824.10700		822.43800	822.43800			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	908.46300		908.46300		906.80200	906.80200			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	918.68300		918.68300		917.00800	917.00800			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	929.52100		929.52100		927.82800	927.82800			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	940.86300		940.86300		939.15200	939.15200			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	803.92500		803.92500		803.61800	803.61800			0.00	0.00	0	115.0
ALBI	On 03/02/2022	Index Future	812.96900		812.96900		812.66300	812.66300			0.00	0.00	0	136.0
ALBI	On 05/05/2022	Index Future	822.55900		822.55900		822.25200	822.25200			0.00	0.00	0	29.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI		On 04/08/2022	Index Future		832.59700	832.59700	832.28700	832.28700			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 04/11/2021	Bond Future		11.38058	76.20679	11.38366	76.19059			0.00	0.00	0	0.0
ES33		On 03/02/2022	Bond Future		11.62733	77.08301	11.63028	77.06796			0.00	0.00	0	263.0
ES33		On 05/05/2022	Bond Future		11.87350	74.23385	11.87645	74.21924			0.00	0.00	0	87.0
ES33		On 04/08/2022	Bond Future		12.12830	75.11980	12.13131	75.10535			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 04/11/2021	Bond Future		11.86197	74.68127	11.83907	74.81861			0.00	0.00	0	0.0
ES42		On 03/02/2022	Bond Future		12.08666	75.53991	12.06253	75.68022			0.00	0.00	0	3,587.0
ES42		On 05/05/2022	Bond Future		12.31880	72.19111	12.29349	72.33366			0.00	0.00	0	1,192.0
ES42		On 04/08/2022	Bond Future		12.55252	73.05129	12.52601	73.19604			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 04/11/2021	GOVI		793.66500	793.66500	793.28600	793.28600			0.00	0.00	0	50.0
GOVI		On 03/02/2022	GOVI		802.59300	802.59300	802.21500	802.21500			0.00	0.00	0	942.0
GOVI		On 05/05/2022	GOVI		812.06100	812.06100	811.68000	811.68000			0.00	0.00	0	0.0
GOVI		On 04/08/2022	GOVI		821.97000	821.97000	821.58700	821.58700			0.00	0.00	0	0.0
I2025		On 04/11/2021	Bond Future		154.84472	154.84472	154.70700	154.70700			0.00	0.00	0	1,838.0
I2025		On 03/02/2022	Bond Future		155.04129	155.04129	154.90548	154.90548			0.00	66,202,630.83	427	4,632.0
I2025		On 05/05/2022	Bond Future		156.90829	156.90829	156.77201	156.77201			0.00	0.00	0	164.0
I2025		On 04/08/2022	Bond Future		157.26746	157.26746	157.12816	157.12816			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 04/11/2021	Bond Future		114.02716	114.02716	113.99663	113.99663			0.00	0.00	0	2,232.0
I2029		On 03/02/2022	Bond Future		115.33821	115.33821	115.30935	115.30935			0.00	0.00	0	2,576.0
I2029		On 05/05/2022	Bond Future		115.52893	115.52893	115.50014	115.50014			0.00	0.00	0	186.0
I2029		On 04/08/2022	Bond Future		116.98129	116.98129	116.95279	116.95279			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 04/11/2021	Bond Future		108.28851	108.28851	108.23257	108.23257			0.00	0.00	0	2,113.0
I2033		On 03/02/2022	Bond Future		109.53350	109.53350	109.47890	109.47890			0.00	0.00	0	7,143.0

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 05/05/2022	Bond Future			109.57346		109.57346		109.51904	109.51904			0.00	0.00	0	2,121.0
I2033	On 04/08/2022	Bond Future			110.95098		110.95098		110.89651	110.89651			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 04/11/2021	Bond Future			121.68865		121.68865		121.56436	121.56436			0.00	0.00	0	3,196.0
I2038	On 03/02/2022	Bond Future			121.30609		121.30609		121.18326	121.18326			0.00	0.00	0	4,177.0
I2038	On 05/05/2022	Bond Future			122.76695		122.76695		122.64356	122.64356			0.00	0.00	0	677.0
I2038	On 04/08/2022	Bond Future			122.49548		122.49548		122.36864	122.36864			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 04/11/2021	Bond Future			109.51740		109.51740		109.40505	109.40505			0.00	0.00	0	9,554.0
I2046	On 03/02/2022	Bond Future			110.77665		110.77665		110.66490	110.66490			0.00	0.00	0	13,054.0
I2046	On 05/05/2022	Bond Future			110.22802		110.22802		110.11503	110.11503			0.00	0.00	0	171.0
I2046	On 04/08/2022	Bond Future			111.61385		111.61385		111.50007	111.50007			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 04/11/2021	Bond Future			112.09070		112.09070		111.97576	111.97576			0.00	0.00	0	3,193.0
I2050	On 03/02/2022	Bond Future			111.39760		111.39760		111.28451	111.28451			0.00	0.00	0	7,284.0
I2050	On 05/05/2022	Bond Future			112.73917		112.73917		112.62548	112.62548			0.00	0.00	0	379.0
I2050	On 04/08/2022	Bond Future			112.14109		112.14109		112.02432	112.02432			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 04/11/2021	Index Future			297.20500		297.20500		297.09500	297.09500			0.00	0.00	0	31.0
IGOV	On 03/02/2022	Index Future			300.62300		300.62300		300.51200	300.51200			0.00	0.00	0	485.0
IGOV	On 05/05/2022	Index Future			304.24200		304.24200		304.13100	304.13100			0.00	0.00	0	16.0
IGOV	On 04/08/2022	Index Future			308.02700		308.02700		307.91500	307.91500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.68300		96.31700		3.68500	96.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.75000		96.25000		3.75000	96.25000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			4.03500		95.96500		4.06500	95.93500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.12000		95.88000		4.16000	95.84000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.41000		95.59000		4.48000	95.52000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.53500		95.46500		4.61500	95.38500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.09000		94.91000		5.22000	94.78000			0.00	0.00	0	72.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.34000		94.66000		5.46500	94.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.87000		94.13000		6.09000	93.91000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.15000		93.85000		6.29000	93.71000			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.49500		93.50500		6.68500	93.31500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.71000		93.29000		6.93500	93.06500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.89725		114.80740		7.95535	114.55108		5.19	0.00	4,195,751,240.40	36,546	18,838.0
R186	On 04/11/2021	Bond Future	7.77	Put	810.44000		0.81044		1,006.62000	1.00662	810.440	5.12	0.68	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	0.82000		0.00082		2.09000	0.00209	0.820	5.76	0.00	0.00	0	15,177.0

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 03/02/2022	Bond Future			8.11684		110.81732		8.17834	110.56027		5.51	0.00	4,203,079,312.96	37,928	53,492.0
R186	On 05/05/2022	Bond Future			8.34771		112.12542		8.41333	111.86619		5.24	0.00	0.00	0	4,404.0
R186	On 05/05/2022	Bond Future	6.73	Call	94.86000		0.09486		82.25000	0.08225	94.860	4.88	0.06	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	279.03000		0.27903		246.17000	0.24617	279.030	4.74	0.14	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	398.18000		0.39818		353.64000	0.35364	398.180	4.69	0.19	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	868.22000		0.86822		789.07000	0.78907	868.220	4.94	0.33	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,217.30000		1.21730		1,325.18000	1.32518	1,217.300	5.30	0.39	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.59497		108.17454		8.66529	107.91249		5.22	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	173.08000		0.17308		152.79000	0.15279	173.080	4.62	0.09	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	889.22000		0.88922		813.49000	0.81349	889.220	4.77	0.31	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	683.14000		0.68314		742.72000	0.74272	683.140	5.85	0.21	0.00	0	3,600.0
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 04/11/2021	Bond Future			328.09353		328.09353		327.57547	327.57547			0.00	0.00	0	1,189.0
R197	On 03/02/2022	Bond Future			323.62876		323.62876		323.11163	323.11163			0.00	0.00	0	1,048.0
R197	On 05/05/2022	Bond Future			327.52599		327.52599		327.00512	327.00512			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			323.27330		323.27330		322.73972	322.73972			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 04/11/2021	Bond Future			241.43687		241.43687		241.19445	241.19445			0.00	0.00	0	4,415.0
R202	On 03/02/2022	Bond Future			239.83761		239.83761		239.59745	239.59745			0.00	9,833,342.01	41	7,848.0
R202	On 05/05/2022	Bond Future			242.72574		242.72574		242.48444	242.48444			0.00	0.00	0	413.0
R202	On 04/08/2022	Bond Future			241.33105		241.33105		241.08393	241.08393			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 04/11/2021	Bond Future			5.41371		104.39572		5.44227	104.35938		1.14	0.00	1,983,518.68	19	6,810.0
R2023	On 03/02/2022	Bond Future			5.64387		105.57009		5.67778	105.53525		1.11	0.00	4,011,663.42	38	11,369.0
R2023	On 05/05/2022	Bond Future			5.91742		102.90565		5.96114	102.87121		0.91	0.00	0.00	0	777.0
R2023	On 04/08/2022	Bond Future			6.36063		104.13992		6.42373	104.10529		0.64	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 04/11/2021	Bond Future			9.37511		94.40873		9.40736	94.23598		8.65	0.00	2,483,138,416.46	26,302	66,127.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.01000		0.00001		0.02000	0.00002	0.010	7.92	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	7.68000		0.00768		7.09000	0.00709	7.680	8.02	0.01	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	9.43000		0.00943		8.66000	0.00866	9.430	8.02	0.02	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.80	Call	12.69000		0.01269		11.59000	0.01159	12.690	8.03	0.02	0.00	0	560.0
R2030	On 04/11/2021	Bond Future	9.20	Call	275.33000		0.27533		246.49000	0.24649	275.330	8.34	0.28	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,036.06000		1.03606		1,171.68000	1.17168	1,036.060	8.40	0.66	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	719.06000		0.71906		835.10000	0.83510	719.060	8.50	0.53	0.00	0	9,100.0

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R2030	On 04/11/2021	Bond Future	9.40	Call	721.19000	0.72119		653.61000	0.65361	721.190	8.55	0.54	0.00	0	560.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,801.37000	2.80137		2,646.65000	2.64665	2,801.370	9.18	0.95	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.81	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.00000	0.00000		0.00000	0.00000	0.000	10.98	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.58597	91.46683		9.61942	91.29383		8.92	0.00	2,684,277,060.01	29,347	76,973.0
R2030	On 03/02/2022	Bond Future	8.39	Call	111.39000	0.11139		102.99000	0.10299	111.390	8.22	0.06	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	378.16000	0.37816		353.24000	0.35324	378.160	8.19	0.18	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,392.53000	2.39253		2,506.05000	2.50605	2,392.530	8.62	0.60	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,769.71000	1.76971		1,689.93000	1.68993	1,769.710	8.82	0.52	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,295.05000	1.29505		1,373.76000	1.37376	1,295.050	8.94	0.40	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	225.15000	0.22515		246.03000	0.24603	225.150	10.19	0.09	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.80399	92.54687		9.83890	92.37255		8.42	0.00	0.00	0	14,728.0
R2030	On 05/05/2022	Bond Future	7.73	Call	54.03000	0.05403		50.32000	0.05032	54.030	7.92	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	139.52000	0.13952		130.72000	0.13072	139.520	7.89	0.06	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	269.81000	0.26981		253.93000	0.25393	269.810	7.83	0.11	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	497.59000	0.49759		470.57000	0.47057	497.590	7.77	0.18	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	569.17000	0.56917		538.90000	0.53890	569.170	7.75	0.20	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,537.01000	3.53701		3,656.67000	3.65667	3,537.010	7.99	0.65	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	1,921.81000	1.92181		2,004.75000	2.00475	1,921.810	8.39	0.44	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,450.47000	1.45047		1,518.95000	1.51895	1,450.470	8.56	0.36	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	566.57000	0.56657		599.47000	0.59947	566.570	9.45	0.16	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.03625	89.63576		10.07282	89.45976		8.43	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	252.70000	0.25270		238.84000	0.23884	252.700	7.76	0.09	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	798.93000	0.79893		762.42000	0.76242	798.930	7.77	0.23	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,165.15000	1.16515		1,215.39000	1.21539	1,165.150	9.02	0.26	0.00	0	800.0
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			9.95950	89.97747		9.99665	89.75835		9.78	0.00	308,712,699.57	3,431	87,985.0
R2032	On 04/11/2021	Bond Future	9.33	Call	5.28000	0.00528		4.57000	0.00457	5.280	8.77	0.01	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	347.98000	0.34798		300.17000	0.30017	347.980	9.07	0.32	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.37	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.16723	90.98966		10.20568	90.76975		9.72	0.00	316,644,016.80	3,480	105,518.0
R2032	On 03/02/2022	Bond Future	8.91	Call	72.76000	0.07276		65.45000	0.06545	72.760	8.58	0.04	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	146.73000	0.14673		132.80000	0.13280	146.730	8.48	0.08	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	479.30000	0.47930		440.31000	0.44031	479.300	8.45	0.21	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	493.54000	0.49354		453.66000	0.45366	493.540	8.46	0.21	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	552.89000	0.55289		509.37000	0.50937	552.890	8.52	0.23	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,544.96000	3.54496		3,716.59000	3.71659	3,544.960	8.60	0.74	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	2,977.15000	2.97715		3,134.57000	3.13457	2,977.150	8.82	0.67	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Put	2,648.11000	2.64811		2,795.87000	2.79587	2,648.110	8.96	0.63	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,099.17000	1.09917		1,027.02000	1.02702	1,099.170	8.96	0.37	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	1,901.93000	1.90193		2,023.33000	2.02333	1,901.930	9.31	0.50	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,387.70000	1.38770		1,486.70000	1.48670	1,387.700	9.57	0.40	0.00	0	400.0

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 03/02/2022	Bond Future	10.45	Put	1,182.29000	1.18229		1,271.14000	1.27114	1,182.290	9.67	0.36	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,036.74000	1.03674		1,117.85000	1.11785	1,036.740	9.75	0.32	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	847.38000	0.84738		917.59000	0.91759	847.380	9.88	0.28	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	832.96000	0.83296		902.31000	0.90231	832.960	9.89	0.27	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	555.44000	0.55544		606.43000	0.60643	555.440	10.20	0.20	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	510.64000	0.51064		558.37000	0.55837	510.640	10.28	0.18	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	378.81000	0.37881		416.31000	0.41631	378.810	10.57	0.14	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.37796	87.91717		10.41797	87.69531		9.57	0.00	0.00	0	20,384.0	
R2032	On 05/05/2022	Bond Future	9.58	Call	653.81000	0.65381		611.15000	0.61115	653.810	8.47	0.22	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,820.59000	1.82059		1,730.88000	1.73088	1,820.590	9.00	0.44	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,122.35000	2.12235		2,023.38000	2.02338	2,122.350	9.13	0.48	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,175.20000	1.17520		1,245.75000	1.24575	1,175.200	9.77	0.29	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	926.06000	0.92606		984.71000	0.98471	926.060	10.01	0.24	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.59506	88.95217		10.63676	88.72800		9.31	0.00	0.00	0	0.0	
R2032	On 04/08/2022	Bond Future	8.97	Call	287.41000	0.28741		268.53000	0.26853	287.410	8.38	0.10	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	962.55000	0.96255		911.24000	0.91124	962.550	8.47	0.25	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,174.74000	1.17474		1,233.50000	1.23350	1,174.740	10.15	0.24	0.00	0	800.0	
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On 04/11/2021	Bond Future			10.45946	90.44198		10.46636	90.39701		10.79	0.00	385,915,928.66	4,267	38,608.0	
R2035	On 04/11/2021	Bond Future	10.11	Call	88.44000	0.08844		94.47000	0.09447	88.440	9.84	0.10	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.12	Call	95.53000	0.09553		101.76000	0.10176	95.530	9.84	0.11	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	10.23	Call	208.26000	0.20826		215.91000	0.21591	208.260	9.87	0.21	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	10.26	Call	252.96000	0.25296		260.67000	0.26067	252.960	9.90	0.24	0.00	0	150.0	
R2035	On 04/11/2021	Bond Future	10.60	Put	396.44000	0.39644		433.55000	0.43355	396.440	10.54	0.31	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	10.62	Call	1,396.55000	1.39655		1,387.04000	1.38704	1,396.550	10.57	0.71	0.00	0	400.0	
R2035	On 04/11/2021	Bond Future	11.08	Put	22.26000	0.02226		28.33000	0.02833	22.260	11.45	0.03	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	11.20	Put	9.85000	0.00985		13.13000	0.01313	9.850	11.75	0.01	0.00	0	350.0	
R2035	On 04/11/2021	Bond Future	11.75	Put	0.14000	0.00014		0.24000	0.00024	0.140	12.87	0.00	0.00	0	782.0	
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000		0.00000	0.00000	0.000	13.99	0.00	0.00	0	400.0	
R2035	On 03/02/2022	Bond Future			10.66743	91.45943		10.67436	91.41559		10.76	0.00	392,543,873.56	4,292	89,741.0	
R2035	On 03/02/2022	Bond Future	9.70	Call	199.37000	0.19937		198.91000	0.19891	199.370	9.41	0.09	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	9.92	Call	360.11000	0.36011		358.49000	0.35849	360.110	9.31	0.15	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.10	Call	590.52000	0.59052		587.23000	0.58723	590.520	9.43	0.23	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	10.24	Call	852.95000	0.85295		847.86000	0.84786	852.950	9.66	0.29	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.26	Call	895.56000	0.89556		890.18000	0.89018	895.560	9.70	0.30	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.34	Put	3,186.44000	3.18644		3,223.66000	3.22366	3,186.440	9.83	0.66	0.00	0	500.0	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,103.14000	1.10314		1,096.36000	1.09636	1,103.140	9.85	0.35	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,209.04000	2.20904		2,241.29000	2.24129	2,209.040	10.26	0.52	0.00	0	200.0	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,086.63000	2.08663		2,118.07000	2.11807	2,086.630	10.32	0.50	0.00	0	683.0	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,159.93000	1.15993		1,183.21000	1.18321	1,159.930	10.80	0.32	0.00	0	280.0	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,122.67000	1.12267		1,145.52000	1.14552	1,122.670	10.82	0.32	0.00	0	1,600.0	
R2035	On 03/02/2022	Bond Future	11.11	Put	1,017.00000	1.01700		1,038.59000	1.03859	1,017.000	10.89	0.29	0.00	0	200.0	

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	
R2035	On	03/02/2022			Bond Future	11.28	Put	765.38000	0.76538	783.55000	0.78355	765.380	11.11	0.23	0.00	0	200.0
R2035	On	03/02/2022			Bond Future	11.33	Put	705.28000	0.70528	722.54000	0.72254	705.280	11.19	0.22	0.00	0	500.0
R2035	On	03/02/2022			Bond Future	11.39	Put	639.15000	0.63915	655.35000	0.65535	639.150	11.29	0.20	0.00	0	683.0
R2035	On	03/02/2022			Bond Future	11.73	Put	369.62000	0.36962	380.78000	0.38078	369.620	11.91	0.12	0.00	0	280.0
R2035	On	03/02/2022			Bond Future	11.88	Put	291.45000	0.29145	300.86000	0.30086	291.450	12.19	0.10	0.00	0	1,800.0
R2035	On	05/05/2022			Bond Future			10.87026	88.06093	10.87735	88.01733		10.65	0.00	0.00	0	8,926.0
R2035	On	04/08/2022			Bond Future			11.08136	89.09549	11.08867	89.05182		10.34	0.00	0.00	0	0.0
R2035	On	04/08/2022	9.84	Call	Bond Future			615.95000	0.61595	612.00000	0.61200	615.950	9.36	0.16	0.00	0	100.0
R2035	On	04/08/2022	10.64	Put	Bond Future			4,672.18000	4.67218	4,704.32000	4.70432	4,672.180	9.81	0.62	0.00	0	100.0
R2035	On	04/08/2022	11.13	Put	Bond Future			3,085.07000	3.08507	3,111.13000	3.11113	3,085.070	10.24	0.47	0.00	0	100.0
R2035	On	28/02/2035			Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
R2037	On	04/11/2021			Bond Future			10.65279	86.25841	10.65935	86.21544		11.26	0.00	104,631,451.33	1,213	71,143.0
R2037	On	04/11/2021	11.49	Call	Bond Future			5,234.87000	5.23487	5,194.22000	5.19422	5,234.870	12.97	0.99	0.00	0	600.0
R2037	On	04/11/2021	12.30	Put	Bond Future			0.01000	0.00001	0.01000	0.00001	0.010	14.28	0.00	0.00	0	600.0
R2037	On	03/02/2022			Bond Future			10.84990	82.97463	10.85649	82.93267		11.83	0.00	183,622,856.19	2,213	99,094.0
R2037	On	05/05/2022			Bond Future			11.04992	83.95451	11.05666	83.91276		11.16	0.00	0.00	0	11,855.0
R2037	On	04/08/2022			Bond Future			11.26001	80.68687	11.26696	80.64505		11.43	0.00	0.00	0	0.0
R2037	On	04/08/2022	10.10	Call	Bond Future			697.10000	0.69710	692.96000	0.69296	697.100	10.36	0.18	0.00	0	50.0
R2037	On	04/08/2022	10.90	Put	Bond Future			4,371.46000	4.37146	4,401.48000	4.40148	4,371.460	10.85	0.59	0.00	0	50.0
R2037	On	04/08/2022	11.42	Put	Bond Future			2,772.41000	2.77241	2,796.13000	2.79613	2,772.410	11.36	0.43	0.00	0	50.0
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	04/11/2021			Bond Future			10.78698	88.31610	10.77324	88.41264		11.70	0.00	156,849,393.60	1,776	38,898.0
R2040	On	03/02/2022			Bond Future			10.97929	84.80517	10.96476	84.90441		12.31	0.00	157,228,785.18	1,854	71,353.0
R2040	On	05/05/2022			Bond Future			11.17396	85.80670	11.15873	85.90788		11.60	0.00	0.00	0	8,550.0
R2040	On	05/05/2022	9.82	Call	Bond Future			243.57000	0.24357	254.79000	0.25479	243.570	10.39	0.08	0.00	0	1,200.0
R2040	On	05/05/2022	10.57	Call	Bond Future			1,170.28000	1.17028	1,205.55000	1.20555	1,170.280	10.75	0.29	0.00	0	1,200.0
R2040	On	05/05/2022	13.04	Put	Bond Future			414.33000	0.41433	408.97000	0.40897	414.330	14.72	0.09	0.00	0	1,200.0
R2040	On	04/08/2022			Bond Future			11.37821	82.31016	11.36227	82.41303		11.89	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	04/11/2021			Bond Future			10.80030	85.22183	10.77614	85.39527		12.19	0.00	92,977,016.53	1,091	22,199.0
R2044	On	03/02/2022			Bond Future			10.98229	81.80121	10.95693	81.97821		12.83	0.00	89,245,120.11	1,091	47,099.0
R2044	On	05/05/2022			Bond Future			11.16609	82.76735	11.13963	82.94704		12.09	0.00	0.00	0	5,735.0
R2044	On	04/08/2022			Bond Future			11.35857	79.36029	11.33092	79.54272		12.39	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	04/11/2021			Bond Future			10.74963	84.24688	10.73037	84.38940		12.54	0.00	80,792,757.92	959	92,321.0
R2048	On	04/11/2021	10.20	Call	Bond Future			15.25000	0.01525	22.50000	0.02250	15.250	11.81	0.02	0.00	0	1,050.0
R2048	On	04/11/2021	10.80	Call	Bond Future			1,027.07000	1.02707	1,137.42000	1.13742	1,027.070	12.19	0.58	0.00	0	1,050.0
R2048	On	03/02/2022			Bond Future			10.92815	85.19460	10.90789	85.34025		12.51	0.00	81,701,621.40	959	177,259.0

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
R2048	On 03/02/2022	Bond Future	10.00	Call	211.23000	0.21123		229.05000	0.22905	211.230	11.03	0.09	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	420.98000	0.42098		450.66000	0.45066	420.980	11.33	0.16	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	748.83000	0.74883		793.10000	0.79310	748.830	11.62	0.24	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,501.75000	1.50175		1,570.27000	1.57027	1,501.750	12.10	0.40	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,169.61000	2.16961		2,253.74000	2.25374	2,169.610	12.38	0.50	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,549.57000	2.54957		2,640.95000	2.64095	2,549.570	12.51	0.55	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			11.10098	81.78529		11.07982	81.93332		12.44	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.27963	82.74536		11.25753	82.89568		12.07	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 04/11/2021	Bond Future			10.42006	69.93191		10.42105	69.92627		11.94	0.00	2,657,412.58	38	13,159.0
R209	On 04/11/2021	Bond Future	9.50	Call	0.10000	0.00010		0.16000	0.00016	0.100	10.80	0.00	0.00	0	1,445.0
R209	On 04/11/2021	Bond Future	10.00	Put	2,491.69000	2.49169		2,503.39000	2.50339	2,491.690	10.95	0.94	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,255.61000	1.25561		1,277.69000	1.27769	1,255.610	11.48	0.72	0.00	0	4,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	470.73000	0.47073		494.27000	0.49427	470.730	11.94	0.39	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	0.01000	0.00001		0.02000	0.00002	0.010	14.98	0.00	0.00	0	4,000.0
R209	On 03/02/2022	Bond Future			10.60046	70.71855		10.60125	70.71416		11.96	0.00	11,173,530.90	158	18,149.0
R209	On 05/05/2022	Bond Future			10.78167	68.41197		10.78239	68.40807		11.82	0.00	0.00	0	3,326.0
R209	On 05/05/2022	Bond Future	9.75	Call	392.83000	0.39283		395.35000	0.39535	392.830	10.49	0.15	0.00	0	5,750.0
R209	On 05/05/2022	Bond Future	10.75	Put	2,405.00000	2.40500		2,412.80000	2.41280	2,405.000	11.55	0.49	0.00	0	6,500.0
R209	On 05/05/2022	Bond Future	12.00	Put	578.43000	0.57843		583.15000	0.58315	578.430	13.41	0.16	0.00	0	6,500.0
R209	On 04/08/2022	Bond Future			10.96627	69.21604		10.96695	69.21244		11.51	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 04/11/2021	Bond Future			212.40573	212.40573		212.21081	212.21081			0.00	0.00	0	1,253.0
R210	On 03/02/2022	Bond Future			214.84786	214.84786		214.65466	214.65466			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			214.58097	214.58097		214.38598	214.38598			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			217.27886	217.27886		217.08249	217.08249			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 04/11/2021	Bond Future			175.77263	175.77263		175.66014	175.66014			0.00	66,090,508.88	376	3,105.0
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.70454	85.00228		9.74674	84.77557		9.51	0.00	3,400,091.20	40	7,073.0
R213	On 03/02/2022	Bond Future			9.91241	85.95848		9.95616	85.73078		9.45	0.00	12,549,938.08	146	16,478.0
R213	On 03/02/2022	Bond Future	8.63	Call	72.33000	0.07233		64.24000	0.06424	72.330	8.53	0.05	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	120.17000	0.12017		107.29000	0.10729	120.170	8.47	0.07	0.00	0	102.0

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
R213	9.15	Call	308.29000		0.30829		278.53000	0.27853	308.290	8.35	0.16	0.00	0	220.0
R213	9.22	Call	366.04000		0.36604		331.53000	0.33153	366.040	8.33	0.18	0.00	0	430.0
R213	9.58	Put	2,655.24000		2.65524		2,814.20000	2.81420	2,655.240	8.72	0.66	0.00	0	200.0
R213	9.76	Put	2,090.37000		2.09037		2,229.43000	2.22943	2,090.370	8.94	0.57	0.00	0	102.0
R213	10.00	Put	1,483.16000		1.48316		1,595.49000	1.59549	1,483.160	9.23	0.45	0.00	0	430.0
R213	10.15	Put	1,173.36000		1.17336		1,269.62000	1.26962	1,173.360	9.36	0.38	0.00	0	200.0
R213	10.17	Put	1,136.35000		1.13635		1,230.54000	1.23054	1,136.350	9.38	0.37	0.00	0	220.0
R213	10.25	Put	997.30000		0.99730		1,083.40000	1.08340	997.300	9.45	0.34	0.00	0	102.0
R213	10.60	Put	550.55000		0.55055		606.18000	0.60618	550.550	9.81	0.21	0.00	0	430.0
R213	10.67	Put	488.37000		0.48837		539.04000	0.53904	488.370	9.90	0.19	0.00	0	220.0
R213			10.11649		83.44110		10.16201	83.21134		9.26	0.00	0.00	0	0.0
R213			10.33005		84.42450		10.37753	84.19229		9.01	0.00	0.00	0	0.0
R213			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214			10.78500		66.73406		10.76079	66.87502		12.74	0.00	867,542.78	13	4,541.0
R214			10.96553		67.48476		10.94018	67.62853		12.73	0.00	877,301.88	13	18,701.0
R214			11.14038		65.00165		11.11400	65.14762		12.63	0.00	0.00	0	441.0
R214			11.32085		65.76448		11.29338	65.91267		12.29	0.00	0.00	0	0.0
R214			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
Total for Derivatives :												16,096,759,031.92	158,058	1 643 561.0
Grand Total:												16,096,759,031.92	158,058	1 643 561.0