



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: 04/11/2021

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	786.42500		786.42500		784.83900	784.83900			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	797.64000		797.64000		793.60400	793.60400			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	807.08400		807.08400		803.00300	803.00300			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	816.73000		816.73000		812.60000	812.60000			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future	826.99000		826.99000		822.80900	822.80900			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	895.71500		895.71500		894.62400	894.62400			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	911.59700		911.59700		904.61600	904.61600			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	922.39100		922.39100		915.32900	915.32900			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	933.41400		933.41400		926.26900	926.26900			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future	945.14000		945.14000		937.90600	937.90600			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	795.61600		795.61600		794.75000	794.75000			0.00	907,002,240.00	114	0.0

an
ast

00

00

00

00

00

00

00

00

00

00

00

00

:12

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 03/02/2022	Index Future	809.93500		809.93500		803.62600	803.62600			0.00	24,298,050.00	3	193.0
ALBI	On 05/05/2022	Index Future	819.52500		819.52500		813.14300	813.14300			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future	829.31900		829.31900		822.86200	822.86200			0.00	0.00	0	0.0
ALBI	On 03/11/2022	Index Future	839.73700		839.73700		833.20000	833.20000			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	11.48500		75.66010		11.49278	75.61959			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.61238		77.15934		11.74560	76.48299			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.85723		74.31445		11.99616	73.63010			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	12.11533		75.18211		12.26041	74.48931			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.37505		72.40631		12.52651	71.70497			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	11.96000		74.09810		11.96753	74.05363			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.07529		75.60597		12.19785	74.89911			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.30633		72.26128		12.43438	71.54610			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.54297		73.10338		12.67677	72.37941			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.78215		69.82151		12.92205	69.08851			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	785.32300		785.32300		784.44600	784.44600			0.00	337,688,890.00	43	0.0
GOVI	On 03/02/2022	GOVI	799.36700		799.36700		793.20700	793.20700			0.00	0.00	0	1,054.0
GOVI	On 05/05/2022	GOVI	808.83100		808.83100		802.60100	802.60100			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	818.49700		818.49700		812.19300	812.19300			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	828.77900		828.77900		822.39700	822.39700			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	153.70448		153.70448		153.68954	153.68954			0.00	112,972,792.80	735	0.0
I2025	On 03/02/2022	Bond Future	153.87504		153.87504		153.86099	153.86099			0.00	0.00	0	5,057.0
I2025	On 05/05/2022	Bond Future	155.73477		155.73477		155.72103	155.72103			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	156.04167		156.04167		156.02785	156.02785			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	158.01882		158.01882		158.00510	158.00510			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	112.61070		112.61070		112.67397	112.67397			0.00	216,437,765.40	1,922	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
I2029		On 03/02/2022	Bond Future		113.81863	113.81863	113.96042	113.96042			0.00	0.00	0	2,806.0
I2029		On 05/05/2022	Bond Future		113.99698	113.99698	114.14089	114.14089			0.00	0.00	0	186.0
I2029		On 04/08/2022	Bond Future		115.40128	115.40128	115.54707	115.54707			0.00	0.00	0	0.0
I2029		On 03/11/2022	Bond Future		115.64032	115.64032	115.78811	115.78811			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		106.90643	106.90643	107.09200	107.09200			0.00	202,373,871.99	1,893	0.0
I2033		On 03/02/2022	Bond Future		108.07314	108.07314	108.31463	108.31463			0.00	0.00	0	7,393.0
I2033		On 05/05/2022	Bond Future		108.10103	108.10103	108.34574	108.34574			0.00	0.00	0	2,121.0
I2033		On 04/08/2022	Bond Future		109.43271	109.43271	109.68055	109.68055			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future		109.51529	109.51529	109.76639	109.76639			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		120.54886	120.54886	120.68743	120.68743			0.00	376,835,736.36	3,126	0.0
I2038		On 03/02/2022	Bond Future		120.14324	120.14324	120.28411	120.28411			0.00	0.00	0	5,273.0
I2038		On 05/05/2022	Bond Future		121.59533	121.59533	121.73833	121.73833			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		121.28026	121.28026	121.42522	121.42522			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		122.81734	122.81734	122.96422	122.96422			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		107.70750	107.70750	108.41640	108.41640			0.00	774,847,755.00	7,194	0.0
I2046		On 03/02/2022	Bond Future		108.93650	108.93650	109.65420	109.65420			0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		108.37209	108.37209	109.09870	109.09870			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		109.70716	109.70716	110.44277	110.44277			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		109.17565	109.17565	109.92080	109.92080			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		110.83887	110.83887	111.53730	111.53730			0.00	353,908,511.91	3,193	0.0
I2050		On 03/02/2022	Bond Future		110.12176	110.12176	110.82894	110.82894			0.00	0.00	0	8,281.0
I2050		On 05/05/2022	Bond Future		111.45267	111.45267	112.16885	112.16885			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		110.81267	110.81267	111.53775	111.53775			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		112.21702	112.21702	112.95136	112.95136			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		294.52500	294.52500	295.09300	295.09300			0.00	82,467,000.00	28	0.0
IGOV		On 03/02/2022	Index Future		297.88300	297.88300	298.46300	298.46300			0.00	14,894,150.00	5	492.0
IGOV		On 05/05/2022	Index Future		301.48300	301.48300	302.07000	302.07000			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		305.15700	305.15700	305.75200	305.75200			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		309.06100	309.06100	309.66400	309.66400			0.00	0.00	0	0.0
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.70500	96.29500	3.71500	96.28500			0.00	0.00	0	50,000.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.99500	96.00500	3.98500	96.01500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		4.07000	95.93000	4.07000	95.93000			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
JIBAR FUTURE	On	16/02/2022			Jibar Tradeable Future	4.39000	95.61000		4.38000	95.62000			0.00	0.00	0	0.0
JIBAR FUTURE	On	16/03/2022			Jibar Tradeable Future	4.45500	95.54500		4.45500	95.54500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/04/2022			Jibar Tradeable Future	4.79000	95.21000		4.78000	95.22000			0.00	0.00	0	0.0
JIBAR FUTURE	On	15/06/2022			Jibar Tradeable Future	5.17000	94.83000		5.17000	94.83000			0.00	0.00	0	72.0
JIBAR FUTURE	On	21/09/2022			Jibar Tradeable Future	5.62500	94.37500		5.64500	94.35500			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/12/2022			Jibar Tradeable Future	6.16000	93.84000		6.19000	93.81000			0.00	0.00	0	68.0
JIBAR FUTURE	On	15/03/2023			Jibar Tradeable Future	6.52000	93.48000		6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE	On	21/06/2023			Jibar Tradeable Future	6.92000	93.08000		6.95500	93.04500			0.00	0.00	0	0.0
JIBAR FUTURE	On	20/09/2023			Jibar Tradeable Future	7.22500	92.77500		7.28500	92.71500			0.00	0.00	0	0.0
R186	On	04/11/2021			Bond Future	8.20500	113.45815		8.25778	113.22883		5.65	0.00	1,744,419,056.25	15,375	0.0
R186	On	04/11/2021	7.77	Put	Bond Future	1,913.23000	1.91323	2,142.55000	2.14255	1,913.230	0.000	5.53	1.00	3,446,523,378.66	30,354	0.0
R186	On	04/11/2021	8.77	Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000	0.000	6.42	0.00	0.00	15,177	0.0
R186	On	03/02/2022			Bond Future	8.36236	109.79560		8.50394	109.21186		6.00	0.00	648,452,813.60	5,906	56,765.0
R186	On	05/05/2022			Bond Future	8.60940	111.09624		8.76093	110.50591		5.75	0.00	0.00	0	4,404.0
R186	On	05/05/2022	6.73	Call	Bond Future	69.18000	0.06918	49.11000	0.04911	69.180	0.000	5.38	0.04	0.00	0	3,600.0
R186	On	05/05/2022	7.28	Call	Bond Future	205.38000	0.20538	152.01000	0.15201	205.380	0.000	5.26	0.11	0.00	0	435.0
R186	On	05/05/2022	7.48	Call	Bond Future	294.07000	0.29407	221.05000	0.22105	294.070	0.000	5.21	0.14	0.00	0	3,600.0
R186	On	05/05/2022	7.88	Call	Bond Future	600.10000	0.60010	469.20000	0.46920	600.100	0.000	5.25	0.25	0.00	0	435.0
R186	On	05/05/2022	8.14	Call	Bond Future	945.67000	0.94567	763.54000	0.76354	945.670	0.000	5.44	0.34	0.00	0	454.0
R186	On	05/05/2022	8.35	Call	Bond Future	1,288.73000	1.28873	1,063.16000	1.06316	1,288.730	0.000	5.57	0.42	0.00	0	454.0
R186	On	05/05/2022	8.64	Put	Bond Future	1,725.58000	1.72558	2,030.11000	2.03011	1,725.580	0.000	5.71	0.48	0.00	0	4,035.0
R186	On	05/05/2022	8.94	Put	Bond Future	1,243.08000	1.24308	1,487.62000	1.48762	1,243.080	0.000	5.83	0.38	0.00	0	454.0
R186	On	05/05/2022	9.18	Put	Bond Future	948.27000	0.94827	1,149.14000	1.14914	948.270	0.000	5.95	0.31	0.00	0	454.0
R186	On	04/08/2022			Bond Future	8.88381	107.10327		9.04663	106.50531		5.87	0.00	0.00	0	0.0
R186	On	04/08/2022	6.96	Call	Bond Future	131.35000	0.13135	97.68000	0.09768	131.350	0.000	5.04	0.07	0.00	0	3,600.0
R186	On	04/08/2022	7.96	Call	Bond Future	688.41000	0.68841	555.17000	0.55517	688.410	0.000	5.20	0.25	0.00	0	3,600.0
R186	On	04/08/2022	9.78	Put	Bond Future	1,035.68000	1.03568	1,216.16000	1.21616	1,035.680	0.000	6.33	0.28	0.00	0	3,600.0
R186	On	03/11/2022			Bond Future	9.16517	108.48913		9.34040	107.88454		5.72	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	04/11/2021			Bond Future	326.86014	326.86014		326.83994	326.83994			0.00	388,636,706.46	1,189	0.0
R197	On	03/02/2022			Bond Future	322.35270	322.35270		322.33459	322.33459			0.00	0.00	0	1,097.0
R197	On	05/05/2022			Bond Future	326.24853	326.24853		326.23114	326.23114			0.00	0.00	0	237.0
R197	On	04/08/2022			Bond Future	321.90676	321.90676		321.88940	321.88940			0.00	0.00	0	0.0
R197	On	03/11/2022			Bond Future	325.98691	325.98691		325.96990	325.96990			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	238.00069	238.00069		238.08289	238.08289			0.00	1,050,773,046.35	4,415	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
R202	On	03/02/2022			Bond Future	236.45620	236.45620		236.42601	236.42601			0.00	0.00	0	7,843.0
R202	On	05/05/2022			Bond Future	239.31367	239.31367		239.28395	239.28395			0.00	0.00	0	413.0
R202	On	04/08/2022			Bond Future	237.82085	237.82085		237.79096	237.79096			0.00	0.00	0	0.0
R202	On	03/11/2022			Bond Future	240.83455	240.83455		240.80470	240.80470			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	5.44500	104.35591		5.49289	104.29500		1.41	0.00	499,864,808.90	4,790	0.0
R2023	On	03/02/2022			Bond Future	5.66695	105.54638		5.75128	105.45980		1.33	0.00	0.00	0	13,381.0
R2023	On	05/05/2022			Bond Future	5.94226	102.88608		6.05313	102.79878		1.12	0.00	0.00	0	777.0
R2023	On	04/08/2022			Bond Future	6.44586	104.09315		6.60845	104.00403		0.85	0.00	0.00	0	0.0
R2023	On	03/11/2022			Bond Future	7.57899	101.51418		7.87216	101.42501		0.60	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	9.64500	92.97580		9.65251	92.93633		9.14	0.00	6,091,309,537.00	65,515	0.0
R2030	On	03/02/2022			Bond Future	9.75505	90.59663		9.87803	89.97035		9.52	0.00	1,303,866,698.96	14,392	83,982.0
R2030	On	03/02/2022	8.39	Call	64.15000	0.06415		44.19000	0.04419	64.150	8.83	0.04	0.00	0	101.0	
R2030	On	03/02/2022	8.85	Call	242.32000	0.24232		177.28000	0.17728	242.320	8.79	0.13	0.00	0	1,000.0	
R2030	On	03/02/2022	9.10	Call	475.45000	0.47545		0.00000	0.00000	475.450	9.00	0.21	75,891,942.36	4,000	4,000.0	
R2030	On	03/02/2022	9.35	Put	2,938.84000	2.93884		3,390.27000	3.39027	2,938.840	9.22	0.68	0.00	0	101.0	
R2030	On	03/02/2022	9.60	Call	1,337.72000	1.33772		1,091.90000	1.09190	1,337.720	9.42	0.44	0.00	0	1,000.0	
R2030	On	03/02/2022	9.78	Put	1,658.00000	1.65800		1,985.28000	1.98528	1,658.000	9.54	0.48	0.00	0	101.0	
R2030	On	03/02/2022	9.90	Put	1,388.58000	1.38858		0.00000	0.00000	1,388.580	9.64	0.42	304,976,268.01	8,000	8,000.0	
R2030	On	03/02/2022	10.85	Put	303.65000	0.30365		395.27000	0.39527	303.650	10.81	0.12	0.00	0	1,000.0	
R2030	On	05/05/2022			Bond Future	9.98042	91.67029		10.10928	91.03691		9.05	0.00	0.00	0	14,728.0
R2030	On	05/05/2022	7.73	Call	43.90000	0.04390		32.45000	0.03245	43.900	8.54	0.02	0.00	0	200.0	
R2030	On	05/05/2022	8.14	Call	113.11000	0.11311		86.16000	0.08616	113.110	8.52	0.05	0.00	0	1,800.0	
R2030	On	05/05/2022	8.47	Call	219.61000	0.21961		171.01000	0.17101	219.610	8.47	0.09	0.00	0	1,073.0	
R2030	On	05/05/2022	8.81	Call	407.45000	0.40745		324.54000	0.32454	407.450	8.41	0.15	0.00	0	200.0	
R2030	On	05/05/2022	8.89	Call	466.96000	0.46696		373.91000	0.37391	466.960	8.40	0.17	0.00	0	1,800.0	
R2030	On	05/05/2022	9.35	Put	4,203.85000	4.20385		4,665.61000	4.66561	4,203.850	8.63	0.70	0.00	0	1,073.0	
R2030	On	05/05/2022	9.95	Put	2,406.82000	2.40682		2,742.00000	2.74200	2,406.820	9.02	0.50	0.00	0	1,073.0	
R2030	On	05/05/2022	10.20	Put	1,856.86000	1.85686		2,139.45000	2.13945	1,856.860	9.18	0.42	0.00	0	200.0	
R2030	On	05/05/2022	11.04	Put	769.27000	0.76927		912.33000	0.91233	769.270	10.08	0.20	0.00	0	1,800.0	
R2030	On	04/08/2022			Bond Future	10.22661	88.72443		10.36206	88.08318		9.00	0.00	0.00	0	0.0
R2030	On	04/08/2022	8.30	Call	218.96000	0.21896		174.83000	0.17483	218.960	8.33	0.08	0.00	0	800.0	
R2030	On	04/08/2022	9.05	Call	688.20000	0.68820		572.17000	0.57217	688.200	8.35	0.20	0.00	0	800.0	
R2030	On	04/08/2022	10.95	Put	1,508.11000	1.50811		1,719.40000	1.71940	1,508.110	9.60	0.31	0.00	0	800.0	
R2030	On	03/11/2022			Bond Future	10.46141	89.87888		10.60349	89.23013		8.84	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	04/11/2021			Bond Future	10.15000	88.86148		10.18242	88.67344		10.77	0.00	7,173,254,111.52	80,724	0.0
R2032	On	03/02/2022			Bond Future	10.26300	90.44328		10.40104	89.66372		10.50	0.00	3,798,617.76	42	109,441.0
R2032	On	03/02/2022	8.91	Call	52.30000	0.05230		32.87000	0.03287	52.300	9.26	0.03	0.00	0	198.0	

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	9.14	Call	109.26000		0.10926		71.13000	0.07113	109.260	9.17	0.06	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	379.58000		0.37958		266.30000	0.26630	379.580	9.16	0.17	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	391.39000		0.39139		275.29000	0.27529	391.390	9.17	0.18	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	441.54000		0.44154		313.76000	0.31376	441.540	9.24	0.20	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,967.83000		3.96783	4,604.25000	4.60425	3,967.830	9.32	0.78	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,363.56000		3.36356	3,953.06000	3.95306	3,363.560	9.55	0.72	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	914.60000		0.91460	691.93000	0.69193	914.600	9.70	0.33	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,009.92000		3.00992	3,566.81000	3.56681	3,009.920	9.70	0.67	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,194.05000		2.19405	2,659.43000	2.65943	2,194.050	10.07	0.55	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,621.39000		1.62139	2,006.43000	2.00643	1,621.390	10.34	0.45	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,390.90000		1.39090	1,738.95000	1.73895	1,390.900	10.45	0.40	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,225.88000		1.22588	1,545.32000	1.54532	1,225.880	10.53	0.37	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,008.33000		1.00833	1,286.95000	1.28695	1,008.330	10.66	0.32	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	991.68000		0.99168	1,267.03000	1.26703	991.680	10.67	0.31	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	666.64000		0.66664	871.18000	0.87118	666.640	10.98	0.23	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.95	Put	613.44000		0.61344	805.12000	0.80512	613.440	11.06	0.21	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	11.13	Put	456.38000		0.45638	607.41000	0.60741	456.380	11.35	0.16	0.00	0	210.0	
R2032	On 05/05/2022	Bond Future			10.47722		87.36816	10.62127	86.57963			10.39	0.00	0.00	0	20,384.0
R2032	On 05/05/2022	Bond Future	9.58	Call	635.58000		0.63558	494.28000	0.49428	635.580	9.35	0.20	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,765.11000		1.76511	1,467.58000	1.46758	1,765.110	10.09	0.41	0.00	0	780.0	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,040.30000		2.04030	1,712.30000	1.71230	2,040.300	10.21	0.45	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,500.19000		1.50019	1,781.90000	1.78190	1,500.190	10.89	0.33	0.00	0	993.0	
R2032	On 05/05/2022	Bond Future	11.18	Put	1,219.05000		1.21905	1,458.34000	1.45834	1,219.050	11.18	0.28	0.00	0	780.0	
R2032	On 04/08/2022	Bond Future			10.70301		88.37346	10.85350	87.57533			9.93	0.00	0.00	0	0.0
R2032	On 04/08/2022	Bond Future	8.97	Call	272.19000		0.27219	209.94000	0.20994	272.190	8.91	0.09	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	9.72	Call	908.22000		0.90822	739.14000	0.73914	908.220	9.05	0.23	0.00	0	800.0	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,411.40000		1.41140	1,642.94000	1.64294	1,411.400	10.79	0.27	0.00	0	800.0	
R2032	On 03/11/2022	Bond Future			10.92845		85.37807	11.08567	84.57039			10.31	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 04/11/2021	Bond Future			10.57000		89.72555	10.58738	89.61366			11.92	0.00	3,369,463,579.15	37,553	0.0
R2035	On 03/02/2022	Bond Future			10.66926		91.44785	10.80188	90.61450			11.64	0.00	10,242,159.20	112	98,331.0
R2035	On 03/02/2022	Bond Future	9.70	Call	195.86000		0.19586	133.35000	0.13335	195.860	10.12	0.09	0.00	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	9.92	Call	396.21000		0.39621	283.45000	0.28345	396.210	10.39	0.16	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.10	Call	659.14000		0.65914	490.39000	0.49039	659.140	10.70	0.24	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	10.24	Call	928.98000		0.92898	710.03000	0.71003	928.980	10.93	0.30	0.00	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.26	Call	972.22000		0.97222	745.76000	0.74576	972.220	10.97	0.31	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.34	Put	3,276.06000		3.27606	3,852.22000	3.85222	3,276.060	11.09	0.65	0.00	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	10.35	Call	1,181.16000		1.18116	920.07000	0.92007	1,181.160	11.11	0.35	0.00	0.00	0	1,600.0
R2035	On 03/02/2022	Bond Future	10.61	Put	2,288.29000		2.28829	2,756.73000	2.75673	2,288.290	11.48	0.52	0.00	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	10.65	Put	2,161.91000		2.16191	2,614.33000	2.61433	2,161.910	11.52	0.50	0.00	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.03	Put	1,219.52000		1.21952	1,528.07000	1.52807	1,219.520	11.99	0.33	0.00	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.05	Put	1,182.92000		1.18292	1,484.66000	1.48466	1,182.920	12.03	0.32	0.00	0.00	0	1,600.0

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
R2035	On 03/02/2022	Bond Future	11.11	Put	1,079.29000		1.07929	1,361.20000	1.36120	1,079.290		12.13	0.30	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.28	Put	829.84000		0.82984	1,060.53000	1.06053	829.840		12.43	0.24	0.00	0	200.0
R2035	On 03/02/2022	Bond Future	11.33	Put	768.75000		0.76875	985.91000	0.98591	768.750		12.53	0.23	0.00	0	500.0
R2035	On 03/02/2022	Bond Future	11.39	Put	701.21000		0.70121	902.99000	0.90299	701.210		12.65	0.21	0.00	0	683.0
R2035	On 03/02/2022	Bond Future	11.73	Put	415.02000		0.41502	546.02000	0.54602	415.020		13.31	0.13	0.00	0	280.0
R2035	On 03/02/2022	Bond Future	11.88	Put	326.72000		0.32672	433.88000	0.43388	326.720		13.57	0.11	0.00	0	1,800.0
R2035	On 05/05/2022	Bond Future			10.87154		88.05306	11.00954	87.21015			11.57	0.00	0.00	0	8,926.0
R2035	On 04/08/2022	Bond Future			11.08651		89.06472	11.23040	88.21153			11.04	0.00	0.00	0	0.0
R2035	On 04/08/2022	Bond Future	9.53	Call	410.92000		0.41092	324.51000	0.32451	410.920		9.93	0.11	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	9.84	Call	684.94000		0.68494	552.63000	0.55263	684.940		9.99	0.17	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	10.53	Call	1,818.51000		1.81851	1,538.61000	1.53861	1,818.510		10.37	0.35	0.00	0	400.0
R2035	On 04/08/2022	Bond Future	10.64	Put	4,812.48000		4.81248	5,358.09000	5.35809	4,812.480		10.48	0.61	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	11.13	Put	3,228.87000		3.22887	3,652.24000	3.65224	3,228.870		10.94	0.47	0.00	0	100.0
R2035	On 04/08/2022	Bond Future	12.18	Put	1,317.35000		1.31735	1,531.25000	1.53125	1,317.350		12.13	0.23	0.00	0	400.0
R2035	On 03/11/2022	Bond Future			11.30019		85.74786	11.45010	84.88437			11.50	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 04/11/2021	Bond Future			10.77500		85.46336	10.79227	85.35191			12.54	0.00	5,591,953,108.16	65,431	0.0
R2037	On 03/02/2022	Bond Future			10.85340		82.95234	10.99612	82.05100			12.88	0.00	4,479,426.36	54	112,641.0
R2037	On 05/05/2022	Bond Future			11.05298		83.93555	11.20140	83.02384			12.22	0.00	0.00	0	11,855.0
R2037	On 04/08/2022	Bond Future			11.26680		80.64602	11.42152	79.72327			12.29	0.00	0.00	0	0.0
R2037	On 04/08/2022	Bond Future	10.10	Call	787.62000		0.78762	628.67000	0.62867	787.620		11.17	0.19	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	10.90	Put	4,543.09000		4.54309	5,111.30000	5.11130	4,543.090		11.69	0.59	0.00	0	50.0
R2037	On 04/08/2022	Bond Future	11.42	Put	2,940.95000		2.94095	3,369.43000	3.36943	2,940.950		12.22	0.44	0.00	0	50.0
R2037	On 03/11/2022	Bond Future			11.46716		81.70013	11.62805	80.76613			12.17	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 04/11/2021	Bond Future			10.89000		87.59771	10.89220	87.58247			13.03	0.00	3,169,547,940.93	36,183	0.0
R2040	On 03/02/2022	Bond Future			10.96796		84.88254	11.08982	84.05625			13.41	0.00	1,527,885.72	18	76,850.0
R2040	On 05/05/2022	Bond Future			11.16162		85.88867	11.28836	85.05282			12.71	0.00	0.00	0	8,498.0
R2040	On 05/05/2022	Bond Future	9.82	Call	318.58000		0.31858	246.28000	0.24628	318.580		11.48	0.10	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	10.57	Call	1,335.43000		1.33543	1,104.35000	1.10435	1,335.430		11.86	0.30	0.00	0	1,200.0
R2040	On 05/05/2022	Bond Future	13.04	Put	472.65000		0.47265	566.70000	0.56670	472.650		15.96	0.10	0.00	0	1,200.0
R2040	On 04/08/2022	Bond Future			11.36879		82.37093	11.50092	81.52502			12.80	0.00	0.00	0	0.0
R2040	On 03/11/2022	Bond Future			11.56246		83.44809	11.69985	82.59188			12.67	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			10.90000		84.51247	10.90708	84.46248			13.60	0.00	1,534,408,405.32	18,156	0.0
R2044	On 03/02/2022	Bond Future			10.97785		81.83215	11.09438	81.02646			13.99	0.00	3,436,950.30	42	53,927.0
R2044	On 05/05/2022	Bond Future			11.16096		82.80214	11.28213	81.98717			13.26	0.00	0.00	0	5,735.0
R2044	On 04/08/2022	Bond Future			11.35647		79.37412	11.48277	78.54940			13.35	0.00	0.00	0	0.0
R2044	On 03/11/2022	Bond Future			11.53878		80.41213	11.67009	79.57728			13.21	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 Interest
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			10.85000		83.51110		10.85204	83.49626		14.02	0.00	7,589,071,212.50	90,875	0.0
R2048	On 03/02/2022	Bond Future			10.91916		85.25917		11.03573	84.42880		13.68	0.00	0.00	0	179,095.0
R2048	On 03/02/2022	Bond Future	10.00	Call	244.03000		0.24403		175.15000	0.17515	244.030	12.27	0.10	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.20	Call	465.33000		0.46533		347.35000	0.34735	465.330	12.55	0.17	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	10.40	Call	802.48000		0.80248		620.20000	0.62020	802.480	12.82	0.25	0.00	0	100.0
R2048	On 03/02/2022	Bond Future	10.70	Call	1,562.82000		1.56282		1,263.57000	1.26357	1,562.820	13.27	0.40	0.00	0	1,300.0
R2048	On 03/02/2022	Bond Future	10.90	Call	2,234.04000		2.23404		1,851.82000	1.85182	2,234.040	13.55	0.50	0.00	0	900.0
R2048	On 03/02/2022	Bond Future	11.00	Call	2,615.17000		2.61517		2,192.05000	2.19205	2,615.170	13.68	0.55	0.00	0	100.0
R2048	On 05/05/2022	Bond Future			11.09113		81.85414		11.21232	81.01419		13.67	0.00	0.00	0	2,035.0
R2048	On 04/08/2022	Bond Future			11.27250		82.79380		11.39874	81.94374		13.04	0.00	0.00	0	0.0
R2048	On 03/11/2022	Bond Future			11.45115		79.45912		11.58253	78.59863		13.62	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			10.53500		69.28203		10.54207	69.24234		13.25	0.00	1,150,497,390.18	16,606	0.0
R209	On 03/02/2022	Bond Future			10.59631		70.74159		10.72800	70.01564		12.97	0.00	66,850,802.55	945	22,105.0
R209	On 05/05/2022	Bond Future			10.77682		68.43825		10.91337	67.70399		12.88	0.00	0.00	0	5,396.0
R209	On 05/05/2022	Bond Future	9.75	Call	467.90000		0.46790		361.90000	0.36190	467.900	11.52	0.16	0.00	0	8,525.0
R209	On 05/05/2022	Bond Future	10.75	Put	2,506.41000		2.50641		2,891.75000	2.89175	2,506.410	12.61	0.49	0.00	0	12,050.0
R209	On 05/05/2022	Bond Future	12.00	Put	639.99000		0.63999		775.69000	0.77569	639.990	14.51	0.16	0.00	0	12,050.0
R209	On 04/08/2022	Bond Future			10.96461		69.22481		11.10634	68.48164		12.33	0.00	0.00	0	0.0
R209	On 03/11/2022	Bond Future			11.14981		66.98616		11.29686	66.23394		12.80	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			210.86698		210.86698		211.15234	211.15234			0.00	251,564,307.14	1,193	0.0
R210	On 03/02/2022	Bond Future			213.27307		213.27307		213.56321	213.56321			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			212.99902		212.99902		213.29324	213.29324			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			215.62299		215.62299		215.92099	215.92099			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			215.44186		215.44186		215.74400	215.74400			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			175.91224		175.91224		175.90231	175.90231			0.00	454,733,140.40	2,585	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 04/11/2021	Bond Future			9.95000		83.69466		9.97745	83.55007		10.34	0.00	873,521,166.42	10,437	0.0
R213	On 03/02/2022	Bond Future			10.06047		85.19112		10.19866	84.48316		10.15	0.00	0.00	0	20,720.0

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	On 03/02/2022	Bond Future	8.63	Call	43.97000	0.04397	27.92000	0.02792	43.970	9.20	0.03	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	75.50000	0.07550	49.11000	0.04911	75.500	9.14	0.05	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	206.65000	0.20665	141.45000	0.14145	206.650	9.02	0.11	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	248.45000	0.24845	171.82000	0.17182	248.450	9.00	0.13	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,185.99000	3.18599	3,725.87000	3.72587	3,185.990	9.41	0.73	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,551.51000	2.55151	3,033.74000	3.03374	2,551.510	9.64	0.64	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,847.07000	1.84707	2,247.45000	2.24745	1,847.070	9.92	0.52	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,482.12000	1.48212	1,831.32000	1.83132	1,482.120	10.06	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,437.88000	1.43788	1,780.35000	1.78035	1,437.880	10.08	0.44	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,271.41000	1.27141	1,587.31000	1.58731	1,271.410	10.15	0.40	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	720.83000	0.72083	932.14000	0.93214	720.830	10.52	0.26	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	642.40000	0.64240	835.95000	0.83595	642.400	10.61	0.24	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.27028	82.66816	10.41444	81.95210		10.06	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.49521	83.62042	10.64593	82.89553		9.60	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.72145	81.17597	10.87897	80.44247		9.87	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 04/11/2021	Bond Future			10.89000	66.12820	10.89706	66.08777		14.19	0.00	299,626,874.20	4,531	0.0
R214	On 03/02/2022	Bond Future			10.96137	67.50831	11.08285	66.82587		13.89	0.00	49,956,149.40	740	20,094.0
R214	On 05/05/2022	Bond Future			11.13556	65.02828	11.26154	64.33792		13.85	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.31898	65.77455	11.44983	65.07596		13.24	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.49973	63.35320	11.63554	62.64602		13.82	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
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 :											50,556,374,247.22	553,596	1 169 348.0	
Grand Total:											50,556,374,247.22	553,596	1 169 348.0	