



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2021

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	51.00
AL37	On 03/02/2022	Index Future		803.31400	803.31400		801.70700	801.70700			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		812.89100	812.89100		811.27500	811.27500			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		822.50400	822.50400		820.87000	820.87000			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		832.79700	832.79700		831.14600	831.14600			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		922.52900	922.52900		922.70100	922.70100			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		933.52700	933.52700		933.71200	933.71200			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		944.56700	944.56700		944.75500	944.75500			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		956.38800	956.38800		956.58300	956.58300			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		822.19100	822.19100		821.56500	821.56500			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		831.99300	831.99300		831.36900	831.36900			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		841.83200	841.83200		841.20100	841.20100			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
ALBI	On 03/11/2022	Index Future	852.36700	852.36700		851.73300	851.73300			0.00	0.00	0	0.00
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	11.34955	78.51932		11.34699	78.53274			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.58181	75.69788		11.57909	75.71172			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	11.82977	76.57315		11.82691	76.58727			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.07773	73.81133		12.07473	73.82570			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	11.79898	77.24240		11.81694	77.13419			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.01660	73.92445		12.03529	73.81524			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.24216	74.77747		12.26166	74.66695			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.46845	71.51348		12.48881	71.40159			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	811.24400	811.24400		810.65800	810.65800			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	820.91500	820.91500		820.33200	820.33200			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	830.62300	830.62300		830.03400	830.03400			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	841.01800	841.01800		840.42600	840.42600			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	155.13894	155.13894		154.83834	154.83834			0.00	0.00	0	5,316.00
I2025	On 05/05/2022	Bond Future	157.02802	157.02802		156.72439	156.72439			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	157.33087	157.33087		157.02352	157.02352			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	159.31732	159.31732		159.00640	159.00640			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	115.23876	115.23876		114.45130	114.45130			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	115.44452	115.44452		114.64790	114.64790			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	116.85230	116.85230		116.04597	116.04597			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	117.10428	117.10428		116.28801	116.28801			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	111.15211	111.15211		111.13877	111.13877			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	111.22704	111.22704		111.21398	111.21398			0.00	0.00	0	2,121.00

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 04/08/2022	Bond Future	112.58341	112.58341		112.57016	112.57016			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	112.70060	112.70060		112.68740	112.68740			0.00	0.00	0	0.00
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	124.42548	124.42548		124.41014	124.41014			0.00	0.00	0	6,276.00
I2038	On 05/05/2022	Bond Future	125.94071	125.94071		125.92566	125.92566			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	125.66295	125.66295		125.64774	125.64774			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	127.24991	127.24991		127.23469	127.23469			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	115.48352	115.48352		113.91522	113.91522			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	115.00824	115.00824		113.42151	113.42151			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	116.41087	116.41087		114.80454	114.80454			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	115.95859	115.95859		114.33236	114.33236			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	116.19904	116.19904		116.40487	116.40487			0.00	0.00	0	8,495.00
I2050	On 05/05/2022	Bond Future	117.61389	117.61389		117.82277	117.82277			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	117.03438	117.03438		117.24582	117.24582			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	118.51228	118.51228		118.72674	118.72674			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	305.56600	305.56600		304.56400	304.56400			0.00	0.00	0	483.00
IGOV	On 05/05/2022	Index Future	309.28400	309.28400		308.27300	308.27300			0.00	0.00	0	16.00
IGOV	On 04/08/2022	Index Future	313.01500	313.01500		311.99200	311.99200			0.00	0.00	0	0.00
IGOV	On 03/11/2022	Index Future	317.00500	317.00500		315.97100	315.97100			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future	3.68500	96.31500		3.68500	96.31500			0.00	0.00	0	50,000.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.88500	96.11500		3.97500	96.02500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.96000	96.04000		4.04000	95.96000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.24000	95.76000		4.34000	95.66000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.32500	95.67500		4.41500	95.58500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.62000	95.38000		4.73000	95.27000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.99000	95.01000		5.09000	94.91000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.40500	94.59500		5.50500	94.49500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.95000	94.05000		6.02500	93.97500			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.29000	93.71000		6.36000	93.64000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.67000	93.33000		6.73500	93.26500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.96500	93.03500		7.01500	92.98500			0.00	1,742,812.50	75	75.00
R186	On 03/02/2022	Bond Future	8.16984	110.59575		8.22017	110.38586		5.73	0.00	90,135,536.25	815	55,322.00
R186	On 05/05/2022	Bond Future	8.40075	111.91583		8.45452	111.70387		5.47	0.00	0.00	0	4,404.00
R186	On 05/05/2022	Bond Future	6.73	Call	72.44000	0.07244	66.31000	0.06631	72.440	5.09	0.05	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	7.28	Call	229.07000	0.22907	210.40000	0.21040	229.070	4.95	0.12	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	370.44000	0.37044	342.51000	0.34251	370.440	5.08	0.18	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	805.42000	0.80542	753.31000	0.75331	805.420	5.32	0.31	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,199.04000	1.19904	1,128.29000	1.12829	1,199.040	5.43	0.41	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,585.68000	1.58568	1,498.86000	1.49886	1,585.680	5.51	0.49	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,286.81000	1.28681	1,389.66000	1.38966	1,286.810	5.64	0.41	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	907.88000	0.90788	989.44000	0.98944	907.880	5.83	0.31	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	681.47000	0.68147	748.06000	0.74806	681.470	5.98	0.25	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.66338	107.91960	8.72114	107.70493		5.83	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	200.00000	0.20000	185.20000	0.18520	200.000	5.18	0.09	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	992.68000	0.99268	937.51000	0.93751	992.680	5.56	0.31	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	873.56000	0.87356	936.94000	0.93694	873.560	6.62	0.24	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.92936	109.30971	8.99146	109.09283		5.44	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			322.50037	322.50037	322.48208	322.48208			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			326.42707	326.42707	326.40985	326.40985			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			322.04441	322.04441	322.02712	322.02712			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			326.11183	326.11183	326.09479	326.09479			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			243.00721	243.00721	240.62447	240.62447			0.00	0.00	0	8,050.00
R202	On 05/05/2022	Bond Future			245.96593	245.96593	243.55503	243.55503			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			244.52318	244.52318	242.08306	242.08306			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			247.61077	247.61077	245.14021	245.14021			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			5.46927	105.74975	5.52086	105.69661		1.20	0.00	3,595,491.50	34	13,412.00
R2023	On 05/05/2022	Bond Future			5.66965	103.10124	5.73715	103.04790		1.02	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			6.06981	104.29983	6.16879	104.24535		0.80	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			6.91490	101.71674	7.09313	101.66230		0.87	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			9.58279	91.48330	9.57995	91.49801		9.20	0.00	29,732,072.50	325	83,803.00
R2030	On 03/02/2022	Bond Future	8.39	Call	63.71000	0.06371	70.79000	0.07079	63.710	8.43	0.04	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	300.73000	0.30073	319.90000	0.31990	300.730	8.68	0.16	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	591.60000	0.59160	618.66000	0.61866	591.600	8.90	0.26	0.00	0	4,000.00
R2030	On 03/02/2022	Bond Future	9.35	Put	2,247.32000	2.24732	2,266.06000	2.26606	2,247.320	9.10	0.61	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	9.60	Call	1,629.66000	1.62966	1,666.72000	1.66672	1,629.660	9.28	0.52	0.00	0	1,000.00

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
R2030	On 03/02/2022	Bond Future	9.78	Put	1,146.55000	1.14655	1,169.63000	1.16963	1,146.550	9.43	0.39	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.90	Put	935.90000	0.93590	958.74000	0.95874	935.900	9.57	0.34	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	161.03000	0.16103	172.37000	0.17237	161.030	10.78	0.08	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			9.79820	92.57582	9.79514	92.59113		8.80	0.00	0.00	0	14,728.00	
R2030	On 05/05/2022	Bond Future	7.73	Call	49.39000	0.04939	52.56000	0.05256	49.390	8.36	0.03	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	126.41000	0.12641	132.66000	0.13266	126.410	8.27	0.06	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	249.37000	0.24937	259.19000	0.25919	249.370	8.20	0.10	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	477.46000	0.47746	491.92000	0.49192	477.460	8.18	0.18	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	560.55000	0.56055	576.35000	0.57635	560.550	8.24	0.20	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	3,514.21000	3.51421	3,521.84000	3.52184	3,514.210	8.56	0.65	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	1,889.91000	1.88991	1,902.71000	1.90271	1,889.910	8.93	0.43	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,432.80000	1.43280	1,446.22000	1.44622	1,432.800	9.15	0.35	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	558.37000	0.55837	569.58000	0.56958	558.370	10.12	0.16	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.03753	89.62959	10.03431	89.64511		9.03	0.00	0.00	0	0.00	
R2030	On 04/08/2022	Bond Future	8.30	Call	288.44000	0.28844	296.35000	0.29635	288.440	8.42	0.10	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	869.15000	0.86915	884.25000	0.88425	869.150	8.45	0.24	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,262.96000	1.26296	1,272.84000	1.27284	1,262.960	9.85	0.27	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.26395	90.79074	10.26054	90.80660		8.55	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			10.04521	91.69244	10.02670	91.79970		10.29	0.00	275,077.32	3	109,392.00	
R2032	On 03/02/2022	Bond Future	8.91	Call	65.60000	0.06560	77.28000	0.07728	65.600	8.92	0.04	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	162.00000	0.16200	184.51000	0.18451	162.000	9.10	0.09	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.57	Call	649.86000	0.64986	704.29000	0.70429	649.860	9.76	0.26	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	666.89000	0.66689	722.11000	0.72211	666.890	9.78	0.27	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	738.50000	0.73850	796.92000	0.79692	738.500	9.84	0.29	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.67	Put	3,043.14000	3.04314	2,998.25000	2.99825	3,043.140	9.91	0.69	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	2,514.92000	2.51492	2,480.53000	2.48053	2,514.920	10.09	0.61	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	1,361.60000	1.36160	1,440.68000	1.44068	1,361.600	10.19	0.43	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	2,207.76000	2.20776	2,179.58000	2.17958	2,207.760	10.19	0.57	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	1,521.73000	1.52173	1,507.63000	1.50763	1,521.730	10.44	0.44	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,075.08000	1.07508	1,069.98000	1.06998	1,075.080	10.70	0.34	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	907.78000	0.90778	905.88000	0.90588	907.780	10.85	0.30	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	791.62000	0.79162	791.80000	0.79180	791.620	10.97	0.27	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.65	Put	643.99000	0.64399	646.59000	0.64659	643.990	11.17	0.23	0.00	0	1,050.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	632.96000	0.63296	635.73000	0.63573	632.960	11.19	0.22	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	414.90000	0.41490	420.29000	0.42029	414.900	11.58	0.16	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	379.50000	0.37950	385.18000	0.38518	379.500	11.67	0.14	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	271.55000	0.27155	277.63000	0.27763	271.550	11.93	0.11	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.24849	88.64030	10.22912	88.74917		10.18	0.00	0.00	0	20,384.00	
R2032	On 05/05/2022	Bond Future	9.58	Call	962.57000	0.96257	1,010.11000	1.01011	962.570	9.79	0.27	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	2,318.99000	2.31899	2,394.56000	2.39456	2,318.990	10.34	0.49	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	2,643.08000	2.64308	2,723.06000	2.72306	2,643.080	10.45	0.53	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	1,158.03000	1.15803	1,149.10000	1.14910	1,158.030	11.39	0.26	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	11.18	Put	933.41000	0.93341	927.85000	0.92785	933.410	11.68	0.22	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.46618	89.64995	10.44594	89.76022		9.88	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	389.10000	0.38910	410.46000	0.41046	389.100	8.98	0.12	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	1,303.95000	1.30395	1,351.52000	1.35152	1,303.950	9.47	0.30	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,172.85000	1.17285	1,162.89000	1.16289	1,172.850	11.33	0.22	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			10.68183	86.66605	10.66067	86.77777		10.05	0.00	0.00	0	0.00	
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			10.40532	93.14094	10.37640	93.32930		11.52	0.00	0.00	0	98,311.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	407.35000	0.40735	462.66000	0.46266	407.350	10.75	0.17	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	755.63000	0.75563	836.81000	0.83681	755.630	11.10	0.26	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	1,146.26000	1.14626	1,248.85000	1.24885	1,146.260	11.35	0.35	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	1,517.40000	1.51740	1,635.79000	1.63579	1,517.400	11.51	0.43	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	1,575.66000	1.57566	1,696.21000	1.69621	1,575.660	11.53	0.44	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	2,247.43000	2.24743	2,188.04000	2.18804	2,247.430	11.63	0.52	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	1,853.27000	1.85327	1,983.25000	1.98325	1,853.270	11.64	0.48	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	1,481.04000	1.48104	1,446.02000	1.44602	1,481.040	12.01	0.39	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	1,390.09000	1.39009	1,358.09000	1.35809	1,390.090	12.07	0.37	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	751.89000	0.75189	740.79000	0.74079	751.890	12.78	0.23	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	727.42000	0.72742	717.07000	0.71707	727.420	12.82	0.22	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	658.83000	0.65883	650.54000	0.65054	658.830	12.94	0.20	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	495.34000	0.49534	491.62000	0.49162	495.340	13.26	0.16	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	453.81000	0.45381	451.11000	0.45111	453.810	13.34	0.15	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	408.41000	0.40841	406.77000	0.40677	408.410	13.44	0.13	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	222.80000	0.22280	224.63000	0.22463	222.800	13.98	0.08	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	169.99000	0.16999	172.42000	0.17242	169.990	14.22	0.06	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			10.59562	89.77443	10.56549	89.96536		11.46	0.00	0.00	0	8,926.00	
R2035	On 04/08/2022	Bond Future			10.80081	90.79576	10.76942	90.98901		11.10	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	643.03000	0.64303	686.30000	0.68630	643.030	10.10	0.16	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	1,044.81000	1.04481	1,105.33000	1.10533	1,044.810	10.24	0.24	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	2,605.32000	2.60532	2,710.12000	2.71012	2,605.320	10.92	0.44	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	3,918.20000	3.91820	3,836.35000	3.83635	3,918.200	11.01	0.53	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	2,567.61000	2.56761	2,512.10000	2.51210	2,567.610	11.45	0.39	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,070.94000	1.07094	1,050.34000	1.05034	1,070.940	12.90	0.19	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.00332	87.49600	10.97061	87.69177		11.37	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	
R2037	On 03/02/2022	Bond Future			10.59080	84.64975	10.58772	84.66996		12.77	0.00	4,486,436.75	53	111,655.00	
R2037	On 05/05/2022	Bond Future			10.77873	85.66089	10.77548	85.68166		12.13	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			10.98282	82.38148	10.97942	82.40259		12.38	0.00	0.00	0	0.00	
R2037	On 04/08/2022	Bond Future	10.10	Call	1,183.50000	1.18350	1,203.74000	1.20374	1,183.500	11.44	0.26	0.00	0	50.00	
R2037	On 04/08/2022	Bond Future	10.90	Put	3,695.20000	3.69520	3,704.13000	3.70413	3,695.200	12.29	0.50	0.00	0	50.00	

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 04/08/2022	Bond Future	11.42	Put	2,345.40000	2.34540	2,356.92000	2.35692	2,345.400	12.83	0.36	0.00	0	50.00	
R2037	On 03/11/2022	Bond Future			11.17262	83.45316	11.16907	83.47463		12.08	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			10.68514	86.85036	10.69236	86.79924		13.37	0.00	0.00	0	76,574.00	
R2040	On 05/05/2022	Bond Future			10.86643	87.88781	10.87388	87.83644		12.70	0.00	0.00	0	8,498.00	
R2040	On 05/05/2022	Bond Future	9.82	Call	518.60000	0.51860	524.93000	0.52493	518.600	11.46	0.15	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	10.57	Call	2,106.95000	2.10695	2,111.50000	2.11150	2,106.950	12.51	0.41	0.00	0	1,200.00	
R2040	On 05/05/2022	Bond Future	13.04	Put	299.03000	0.29903	313.71000	0.31371	299.030	16.35	0.07	0.00	0	1,200.00	
R2040	On 04/08/2022	Bond Future			11.06291	84.38319	11.07066	84.33126		12.98	0.00	0.00	0	0.00	
R2040	On 04/08/2022	Bond Future	9.70	Call	604.10000	0.60410	607.61000	0.60761	604.100	11.88	0.14	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	10.70	Call	2,559.06000	2.55906	2,557.76000	2.55776	2,559.060	12.69	0.41	0.00	0	460.00	
R2040	On 04/08/2022	Bond Future	12.24	Put	1,389.23000	1.38923	1,418.29000	1.41829	1,389.230	14.85	0.22	0.00	0	460.00	
R2040	On 03/11/2022	Bond Future			11.24516	85.48136	11.25319	85.42892		12.66	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			10.71157	83.72430	10.73940	83.52315		14.01	0.00	225,302,091.30	2,691	53,827.00	
R2044	On 05/05/2022	Bond Future			10.88310	84.72442	10.91196	84.52122		13.31	0.00	0.00	0	5,735.00	
R2044	On 04/08/2022	Bond Future			11.06861	81.30895	11.09866	81.10331		13.60	0.00	0.00	0	0.00	
R2044	On 03/11/2022	Bond Future			11.24028	82.36709	11.27146	82.15909		13.27	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			10.64792	87.25031	10.66535	87.11982		13.76	0.00	31,148,360.67	357	179,022.00	
R2048	On 03/02/2022	Bond Future	10.00	Call	477.57000	0.47757	479.48000	0.47948	477.570	12.67	0.18	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.20	Call	843.76000	0.84376	841.17000	0.84117	843.760	12.94	0.27	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	10.40	Call	1,366.15000	1.36615	1,355.53000	1.35553	1,366.150	13.26	0.38	0.00	0	100.00	
R2048	On 03/02/2022	Bond Future	10.70	Call	2,426.02000	2.42602	2,397.36000	2.39736	2,426.020	13.69	0.54	0.00	0	1,300.00	
R2048	On 03/02/2022	Bond Future	10.90	Call	3,302.42000	3.30242	3,259.36000	3.25936	3,302.420	13.99	0.64	0.00	0	900.00	
R2048	On 03/02/2022	Bond Future	11.00	Call	3,782.78000	3.78278	3,732.31000	3.73231	3,782.780	14.15	0.69	0.00	0	100.00	
R2048	On 05/05/2022	Bond Future			10.80823	83.87660	10.82628	83.74491		13.76	0.00	0.00	0	2,035.00	
R2048	On 04/08/2022	Bond Future			10.97957	84.83003	10.99835	84.69674		13.34	0.00	0.00	0	0.00	
R2048	On 03/11/2022	Bond Future			11.14708	81.51678	11.16657	81.38205		13.71	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	
R209	On 03/02/2022	Bond Future			10.34128	72.17907	10.33804	72.19760		12.85	0.00	29,088,165.21	403	17,764.00	
R209	On 05/05/2022	Bond Future			10.51124	69.89920	10.50783	69.91825		12.76	0.00	0.00	0	5,396.00	
R209	On 05/05/2022	Bond Future	9.75	Call	740.23000	0.74023	759.84000	0.75984	740.230	11.76	0.23	0.00	0	8,525.00	
R209	On 05/05/2022	Bond Future	10.75	Put	1,862.57000	1.86257	1,876.01000	1.87601	1,862.570	13.04	0.40	0.00	0	12,050.00	
R209	On 05/05/2022	Bond Future	12.00	Put	470.05000	0.47005	480.82000	0.48082	470.050	15.34	0.12	0.00	0	12,050.00	
R209	On 04/08/2022	Bond Future			10.69072	70.69459	10.68718	70.71389		12.40	0.00	0.00	0	0.00	
R209	On 03/11/2022	Bond Future			10.86634	68.47084	10.86264	68.49053		12.67	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	

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/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			214.62463	214.62463		214.97835	214.97835			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			214.38582	214.38582		214.74469	214.74469			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			217.00014	217.00014		217.36336	217.36336			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			216.82620	216.82620		217.19436	217.19436			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			9.85269	86.27062		9.84979	86.28582		9.96	0.00	8,540,791.38	99	20,764.00
R213	On 03/02/2022	Bond Future	8.63	Call	51.32000	0.05132		57.40000	0.05740	51.320	8.86	0.04	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	95.89000	0.09589		105.29000	0.10529	95.890	8.88	0.06	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	329.19000	0.32919		349.50000	0.34950	329.190	9.32	0.17	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	404.37000	0.40437		427.07000	0.42707	404.370	9.40	0.20	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	2,419.15000	2.41915		2,437.34000	2.43734	2,419.150	9.81	0.63	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	1,866.13000	1.86613		1,887.67000	1.88767	1,866.130	9.97	0.54	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,279.55000	1.27955		1,303.06000	1.30306	1,279.550	10.19	0.42	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,001.49000	1.00149		1,025.00000	1.02500	1,001.490	10.39	0.35	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	968.53000	0.96853		991.96000	0.99196	968.530	10.41	0.34	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	846.00000	0.84600		869.01000	0.86901	846.000	10.52	0.30	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	462.48000	0.46248		481.90000	0.48190	462.480	11.05	0.19	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	408.35000	0.40835		426.83000	0.42683	408.350	11.16	0.17	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.05198	83.76814		10.04889	83.78385		9.83	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.26919	84.72339		10.26596	84.73929		9.55	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.48604	82.28848		10.48263	82.30474		9.57	0.00	0.00	0	0.00
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			10.69051	69.07176		10.70794	68.96938		13.88	0.00	0.00	0	20,091.00
R214	On 05/05/2022	Bond Future			10.85372	66.61634		10.87173	66.51302		13.85	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.02791	67.37339		11.04659	67.26889		13.46	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.19836	64.96885		11.21771	64.86315		13.83	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

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
Total for Derivatives :											424,046,835.38	4,855	1 164 993,00
Grand Total:											424,046,835.38	4,855	1 164 993,00