



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: 30/11/2021

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		802.82900	802.82900		799.91100	799.91100			0.00	0.00	0	0.00
AL37	On 05/05/2022	Index Future		812.40200	812.40200		809.44800	809.44800			0.00	0.00	0	0.00
AL37	On 04/08/2022	Index Future		822.31200	822.31200		819.33800	819.33800			0.00	0.00	0	0.00
AL37	On 03/11/2022	Index Future		832.71600	832.71600		829.72900	829.72900			0.00	0.00	0	0.00
AL7T	On 03/02/2022	Index Future		904.66000	904.66000		900.87400	900.87400			0.00	0.00	0	0.00
AL7T	On 05/05/2022	Index Future		915.44800	915.44800		911.61400	911.61400			0.00	0.00	0	0.00
AL7T	On 04/08/2022	Index Future		926.61500	926.61500		922.75200	922.75200			0.00	0.00	0	0.00
AL7T	On 03/11/2022	Index Future		938.33800	938.33800		934.45500	934.45500			0.00	0.00	0	0.00
ALBI	On 03/02/2022	Index Future		807.57700	807.57700		802.95300	802.95300			0.00	0.00	0	193.00
ALBI	On 05/05/2022	Index Future		817.20700	817.20700		812.52600	812.52600			0.00	0.00	0	29.00
ALBI	On 04/08/2022	Index Future		827.17500	827.17500		822.45400	822.45400			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	837.64100	837.64100		832.88400	832.88400			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	11.72216	76.60137		11.81722	76.12293			0.00	0.00	0	263.00
ES33	On 05/05/2022	Bond Future	11.97032	73.75671		12.06956	73.27212			0.00	0.00	0	87.00
ES33	On 04/08/2022	Bond Future	12.22946	74.63633		12.33279	74.14712			0.00	0.00	0	0.00
ES33	On 03/11/2022	Bond Future	12.49285	71.86000		12.60029	71.36678			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	12.11344	75.38471		12.23413	74.69205			0.00	0.00	0	3,579.00
ES42	On 05/05/2022	Bond Future	12.34493	72.04443		12.47113	71.34304			0.00	0.00	0	1,190.00
ES42	On 04/08/2022	Bond Future	12.57988	72.90241		12.71148	72.19362			0.00	0.00	0	0.00
ES42	On 03/11/2022	Bond Future	12.81952	69.62443		12.95674	68.90876			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	797.06900	797.06900		792.62200	792.62200			0.00	0.00	0	983.00
GOVI	On 05/05/2022	GOVI	806.57400	806.57400		802.07200	802.07200			0.00	0.00	0	0.00
GOVI	On 04/08/2022	GOVI	816.41200	816.41200		811.87200	811.87200			0.00	0.00	0	0.00
GOVI	On 03/11/2022	GOVI	826.74200	826.74200		822.16800	822.16800			0.00	0.00	0	0.00
I2025	On 03/02/2022	Bond Future	154.14553	154.14553		154.28847	154.28847			0.00	15,414,553.00	100	5,416.00
I2025	On 05/05/2022	Bond Future	156.02303	156.02303		156.16718	156.16718			0.00	0.00	0	164.00
I2025	On 04/08/2022	Bond Future	156.37436	156.37436		156.52351	156.52351			0.00	0.00	0	0.00
I2025	On 03/11/2022	Bond Future	158.36997	158.36997		158.52561	158.52561			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	112.35777	112.35777		112.73317	112.73317			0.00	0.00	0	2,806.00
I2029	On 05/05/2022	Bond Future	112.52872	112.52872		112.90835	112.90835			0.00	0.00	0	186.00
I2029	On 04/08/2022	Bond Future	113.94362	113.94362		114.33029	114.33029			0.00	0.00	0	0.00
I2029	On 03/11/2022	Bond Future	114.17530	114.17530		114.57030	114.57030			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	108.33667	108.33667		108.33417	108.33417			0.00	0.00	0	7,393.00
I2033	On 05/05/2022	Bond Future	108.37690	108.37690		108.37393	108.37393			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	109.73950	109.73950		109.73871	109.73871			0.00	0.00	0	0.00
I2033	On 03/11/2022	Bond Future	109.83710	109.83710		109.83946	109.83946			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	120.89486	120.89486		120.34458	120.34458			0.00	2,176,107.48	18	6,294.00
I2038	On 05/05/2022	Bond Future	122.36743	122.36743		121.81005	121.81005			0.00	0.00	0	677.00
I2038	On 04/08/2022	Bond Future	122.09447	122.09447		121.53250	121.53250			0.00	0.00	0	0.00
I2038	On 03/11/2022	Bond Future	123.65277	123.65277		123.08727	123.08727			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	109.90495	109.90495		110.17758	110.17758			0.00	0.00	0	15,506.00
I2046	On 05/05/2022	Bond Future	109.36195	109.36195		109.63766	109.63766			0.00	0.00	0	171.00
I2046	On 04/08/2022	Bond Future	110.73711	110.73711		111.01847	111.01847			0.00	0.00	0	0.00
I2046	On 03/11/2022	Bond Future	110.22991	110.22991		110.51811	110.51811			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	111.07474	111.07474		111.69441	111.69441			0.00	888,597.92	8	8,503.00
I2050	On 05/05/2022	Bond Future	112.42757	112.42757		113.05446	113.05446			0.00	0.00	0	379.00
I2050	On 04/08/2022	Bond Future	111.82916	111.82916		112.46609	112.46609			0.00	0.00	0	0.00
I2050	On 03/11/2022	Bond Future	113.25640	113.25640		113.90498	113.90498			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
I GOV	On 03/02/2022	Index Future	298.64600	298.64600		298.84400	298.84400			0.00	0.00	0	483.00
I GOV	On 05/05/2022	Index Future	302.28000	302.28000		302.48000	302.48000			0.00	0.00	0	16.00
I GOV	On 04/08/2022	Index Future	306.04000	306.04000		306.24800	306.24800			0.00	0.00	0	0.00
I GOV	On 03/11/2022	Index Future	309.98300	309.98300		310.20300	310.20300			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.89500	96.10500		3.90500	96.09500			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future	3.94500	96.05500		3.99500	96.00500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future	4.16000	95.84000		4.24000	95.76000			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.21500	95.78500		4.30500	95.69500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/04/2022	Jibar Tradeable Future	4.54000	95.46000		4.66000	95.34000			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/05/2022	Jibar Tradeable Future	4.60000	95.40000		4.72000	95.28000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.89000	95.11000		5.03000	94.97000			0.00	0.00	0	72.00
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future	5.28500	94.71500		5.49500	94.50500			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future	5.86000	94.14000		6.11000	93.89000			0.00	0.00	0	68.00
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future	6.15000	93.85000		6.44000	93.56000			0.00	0.00	0	0.00
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future	6.48500	93.51500		6.82500	93.17500			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	6.74500	93.25500		7.05500	92.94500			0.00	0.00	0	75.00
R186	On 03/02/2022	Bond Future	8.18798	110.52004		8.28909	110.09926		5.66	0.00	597,139,776.12	5,403	58,489.00
R186	On 05/05/2022	Bond Future	8.42017	111.83921		8.52852	111.41301		5.64	0.00	0.00	0	4,514.00
R186	On 05/05/2022	Bond Future	6.73	Call	68.73000	0.06873	47.01000	0.04701	68.730	5.33	0.04	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	215.02000	0.21502		156.83000	0.15683	215.020	5.15	0.12	0.00	0	435.00
R186	On 05/05/2022	Bond Future	7.48	Call	314.04000	0.31404		234.34000	0.23434	314.040	5.09	0.16	0.00	0	3,600.00
R186	On 05/05/2022	Bond Future	7.88	Call	723.36000	0.72336		578.21000	0.57821	723.360	5.34	0.30	0.00	0	435.00
R186	On 05/05/2022	Bond Future	8.14	Call	1,113.18000	1.11318		921.47000	0.92147	1,113.180	5.49	0.40	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.35	Call	1,494.72000	1.49472		1,266.60000	1.26660	1,494.720	5.58	0.48	0.00	0	454.00
R186	On 05/05/2022	Bond Future	8.64	Put	1,257.63000	1.25763		1,408.71000	1.40871	1,257.630	5.69	0.41	0.00	0	4,035.00
R186	On 05/05/2022	Bond Future	8.94	Put	863.87000	0.86387		973.32000	0.97332	863.870	5.84	0.31	0.00	0	454.00
R186	On 05/05/2022	Bond Future	9.18	Put	636.85000	0.63685		719.60000	0.71960	636.850	5.99	0.24	0.00	0	454.00
R186	On 04/08/2022	Bond Future			8.67301	107.88377		8.78881	107.45412		5.66	0.00	0.00	0	0.00
R186	On 04/08/2022	Bond Future	6.96	Call	139.98000	0.13998		108.50000	0.10850	139.980	4.91	0.07	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	7.96	Call	800.54000	0.80054		666.20000	0.66620	800.540	5.14	0.29	0.00	0	3,600.00
R186	On 04/08/2022	Bond Future	9.78	Put	739.06000	0.73906		815.88000	0.81588	739.060	6.29	0.22	0.00	0	3,600.00
R186	On 03/11/2022	Bond Future			8.93564	109.28775		9.05935	108.85637		5.59	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 03/02/2022	Bond Future			321.94367	321.94367		321.92725	321.92725			0.00	0.00	0	1,079.00
R197	On 05/05/2022	Bond Future			325.86421	325.86421		325.84652	325.84652			0.00	0.00	0	237.00
R197	On 04/08/2022	Bond Future			321.60485	321.60485		321.59333	321.59333			0.00	0.00	0	0.00
R197	On 03/11/2022	Bond Future			325.70990	325.70990		325.70771	325.70771			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			237.60794	237.60794		237.60296	237.60296			0.00	3,564,119.10	15	8,065.00
R202	On 05/05/2022	Bond Future			240.50137	240.50137		240.49567	240.49567			0.00	0.00	0	413.00
R202	On 04/08/2022	Bond Future			239.08647	239.08647		239.08543	239.08543			0.00	0.00	0	0.00
R202	On 03/11/2022	Bond Future			242.13776	242.13776		242.14385	242.14385			0.00	0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 03/02/2022	Bond Future			5.09769	106.13366		5.24306	105.98321		1.30	0.00	0.00	0	16,327.00
R2023	On 05/05/2022	Bond Future			5.17965	103.48986		5.37178	103.33719		1.08	0.00	0.00	0	777.00
R2023	On 04/08/2022	Bond Future			5.27968	104.73671		5.55730	104.58280		0.77	0.00	0.00	0	0.00
R2023	On 03/11/2022	Bond Future			5.44403	102.16828		5.93541	102.01699		0.81	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			9.91397	89.78838		9.97781	89.46631		9.08	0.00	249,791,273.16	2,782	84,396.00
R2030	On 03/02/2022	Bond Future	8.39	Call	7.82000	0.00782		7.23000	0.00723	7.820	8.41	0.01	0.00	0	101.00
R2030	On 03/02/2022	Bond Future	8.85	Call	54.55000	0.05455		52.65000	0.05265	54.550	8.27	0.04	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.10	Call	141.32000	0.14132		143.88000	0.14388	141.320	8.30	0.10	34,752,219.88	4,000	0.00
R2030	On 03/02/2022	Bond Future	9.20	Call	204.15000	0.20415		204.29000	0.20429	204.150	8.38	0.13	0.00	0	950.00
R2030	On 03/02/2022	Bond Future	9.35	Put	3,246.66000	3.24666		3,562.84000	3.56284	3,246.660	8.51	0.81	0.00	0	101.00

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	9.60	Call	680.18000	0.68018		649.43000	0.64943	680.180	8.73	0.32	0.00	0	1,000.00
R2030	On 03/02/2022	Bond Future	9.78	Put	1,719.87000	1.71987	1,978.77000	1.97877	1,719.870	8.91	0.57	0.00	0	101.00	
R2030	On 03/02/2022	Bond Future	9.80	Call	1,084.12000	1.08412	1,017.82000	1.01782	1,084.120	8.93	0.44	0.00	0	950.00	
R2030	On 03/02/2022	Bond Future	9.90	Put	1,397.15000	1.39715	1,636.16000	1.63616	1,397.150	9.00	0.50	0.00	0	8,000.00	
R2030	On 03/02/2022	Bond Future	10.85	Put	197.40000	0.19740	278.93000	0.27893	197.400	10.10	0.11	0.00	0	1,000.00	
R2030	On 05/05/2022	Bond Future			10.14533	90.86074	10.21234	90.53446			8.85	0.00	2,725,822.20	30	14,757.00
R2030	On 05/05/2022	Bond Future	7.73	Call	14.07000	0.01407	12.31000	0.01231	14.070	8.40	0.01	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.14	Call	45.43000	0.04543	37.42000	0.03742	45.430	8.40	0.02	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	8.47	Call	101.28000	0.10128	84.19000	0.08419	101.280	8.34	0.05	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	8.81	Call	210.57000	0.21057	184.93000	0.18493	210.570	8.25	0.09	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	8.89	Call	247.63000	0.24763	226.04000	0.22604	247.630	8.23	0.11	0.00	0	1,800.00	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,590.89000	4.59089	4,926.82000	4.92682	4,590.890	8.21	0.78	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,578.61000	2.57861	2,859.64000	2.85964	2,578.610	8.66	0.56	0.00	0	1,073.00	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,956.32000	1.95632	2,224.49000	2.22449	1,956.320	8.82	0.47	0.00	0	200.00	
R2030	On 05/05/2022	Bond Future	11.04	Put	724.36000	0.72436	916.61000	0.91661	724.360	9.64	0.22	0.00	0	1,800.00	
R2030	On 04/08/2022	Bond Future			10.39509	87.92771	10.46515	87.59910			8.79	0.00	0.00	0	0.00
R2030	On 04/08/2022	Bond Future	8.30	Call	119.26000	0.11926	107.64000	0.10764	119.260	8.21	0.05	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	9.05	Call	434.95000	0.43495	405.93000	0.40593	434.950	8.16	0.15	0.00	0	800.00	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,514.79000	1.51479	1,791.44000	1.79144	1,514.790	9.13	0.33	0.00	0	800.00	
R2030	On 03/11/2022	Bond Future			10.63653	89.08014	10.70947	88.75018			8.57	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			10.38705	89.74230	10.46103	89.32785			9.91	0.00	0.00	0	108,132.00
R2032	On 03/02/2022	Bond Future	8.91	Call	6.30000	0.00630	5.78000	0.00578	6.300	8.81	0.01	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.14	Call	18.81000	0.01881	17.00000	0.01700	18.810	8.70	0.02	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	9.58	Call	123.51000	0.12351	136.90000	0.13690	123.510	8.65	0.08	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	9.62	Call	147.03000	0.14703	161.01000	0.16101	147.030	8.70	0.10	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,634.70000	3.63470	4,062.00000	4.06200	3,634.700	8.96	0.83	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	9.90	Call	418.68000	0.41868	428.08000	0.42808	418.680	9.08	0.22	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,214.98000	3.21498	3,638.83000	3.63883	3,214.980	9.08	0.78	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,246.60000	2.24660	2,634.50000	2.63450	2,246.600	9.44	0.64	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.35	Put	1,579.19000	1.57919	1,915.06000	1.91506	1,579.190	9.74	0.51	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,315.69000	1.31569	1,626.52000	1.62652	1,315.690	9.85	0.45	0.00	0	198.00	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,130.14000	1.13014	1,421.79000	1.42179	1,130.140	9.94	0.41	0.00	0	210.00	
R2032	On 03/02/2022	Bond Future	10.66	Put	872.68000	0.87268	1,137.93000	1.13793	872.680	10.09	0.34	0.00	0	97.00	
R2032	On 03/02/2022	Bond Future	10.90	Put	531.94000	0.53194	741.11000	0.74111	531.940	10.43	0.23	0.00	0	900.00	
R2032	On 03/02/2022	Bond Future	10.95	Put	478.88000	0.47888	676.20000	0.67620	478.880	10.51	0.21	0.00	0	400.00	
R2032	On 03/02/2022	Bond Future	11.13	Put	327.29000	0.32729	482.86000	0.48286	327.290	10.82	0.15	0.00	0	210.00	
R2032	On 05/05/2022	Bond Future			10.60522	86.66701	10.68251	86.24732			10.05	0.00	0.00	0	20,384.00
R2032	On 05/05/2022	Bond Future	9.58	Call	335.36000	0.33536	370.04000	0.37004	335.360	8.84	0.14	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.18	Call	1,178.21000	1.17821	1,210.49000	1.21049	1,178.210	9.41	0.34	0.00	0	780.00	
R2032	On 05/05/2022	Bond Future	10.29	Call	1,421.46000	1.42146	1,432.46000	1.43246	1,421.460	9.56	0.39	0.00	0	993.00	
R2032	On 05/05/2022	Bond Future	10.98	Put	1,427.84000	1.42784	1,779.80000	1.77980	1,427.840	10.27	0.35	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	11.18	Put	1,121.34000	1.12134	1,440.96000	1.44096	1,121.340	10.54	0.29	0.00	0	780.00	
R2032	On 04/08/2022	Bond Future			10.83256	87.68579	10.91299	87.26258		9.51	0.00	0.00	0	0.00	
R2032	On 04/08/2022	Bond Future	8.97	Call	139.34000	0.13934	149.23000	0.14923	139.340	8.52	0.05	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	9.72	Call	567.94000	0.56794	619.09000	0.61909	567.940	8.55	0.18	0.00	0	800.00	
R2032	On 04/08/2022	Bond Future	11.60	Put	1,300.95000	1.30095	1,666.55000	1.66655	1,300.950	10.11	0.28	0.00	0	800.00	
R2032	On 03/11/2022	Bond Future			11.06236	84.68949	11.14591	84.26366		9.77	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			10.79411	90.66301	10.88353	90.10710		11.00	0.00	336,087,778.07	3,707	104,870.00	
R2035	On 03/02/2022	Bond Future	9.70	Call	45.28000	0.04528	45.72000	0.04572	45.280	9.70	0.03	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	9.92	Call	107.80000	0.10780	127.22000	0.12722	107.800	9.58	0.07	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.10	Call	219.60000	0.21960	255.11000	0.25511	219.600	9.68	0.12	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	10.24	Call	369.58000	0.36958	406.80000	0.40680	369.580	9.88	0.18	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.26	Call	395.85000	0.39585	432.39000	0.43239	395.850	9.90	0.19	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.34	Put	3,418.30000	3.41830	4,003.93000	4.00393	3,418.300	10.02	0.77	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	10.35	Call	530.45000	0.53045	559.07000	0.55907	530.450	10.03	0.24	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	10.61	Put	2,250.15000	2.25015	2,779.46000	2.77946	2,250.150	10.44	0.61	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	10.65	Put	2,105.89000	2.10589	2,621.90000	2.62190	2,105.890	10.51	0.58	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.03	Put	1,043.21000	1.04321	1,451.97000	1.45197	1,043.210	11.04	0.36	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.05	Put	1,002.13000	1.00213	1,405.53000	1.40553	1,002.130	11.06	0.34	0.00	0	1,600.00	
R2035	On 03/02/2022	Bond Future	11.11	Put	886.71000	0.88671	1,273.90000	1.27390	886.710	11.14	0.31	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.28	Put	620.51000	0.62051	957.55000	0.95755	620.510	11.38	0.24	0.00	0	200.00	
R2035	On 03/02/2022	Bond Future	11.33	Put	559.28000	0.55928	878.97000	0.87897	559.280	11.47	0.22	0.00	0	500.00	
R2035	On 03/02/2022	Bond Future	11.39	Put	493.22000	0.49322	792.48000	0.79248	493.220	11.58	0.20	0.00	0	683.00	
R2035	On 03/02/2022	Bond Future	11.73	Put	240.47000	0.24047	425.43000	0.42543	240.470	12.24	0.11	0.00	0	280.00	
R2035	On 03/02/2022	Bond Future	11.88	Put	174.87000	0.17487	318.82000	0.31882	174.870	12.55	0.08	0.00	0	1,800.00	
R2035	On 05/05/2022	Bond Future			11.00018	87.26695	11.09333	86.70411		11.21	0.00	0.00	0	8,926.00	
R2035	On 05/05/2022	Bond Future	10.72	Call	1,738.02000	1.73802	1,645.83000	1.64583	1,738.020	10.91	0.41	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	10.82	Put	3,114.45000	3.11445	3,564.12000	3.56412	3,114.450	11.02	0.56	0.00	0	1,200.00	
R2035	On 05/05/2022	Bond Future	12.64	Put	396.36000	0.39636	534.68000	0.53468	396.360	13.85	0.10	0.00	0	1,200.00	
R2035	On 04/08/2022	Bond Future			11.21688	88.29117	11.31373	87.72301		10.57	0.00	0.00	0	0.00	
R2035	On 04/08/2022	Bond Future	9.53	Call	219.83000	0.21983	230.66000	0.23066	219.830	9.47	0.07	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	9.84	Call	399.40000	0.39940	412.01000	0.41201	399.400	9.48	0.12	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	10.53	Call	1,284.61000	1.28461	1,323.62000	1.32362	1,284.610	9.83	0.30	0.00	0	400.00	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,017.45000	5.01745	5,608.55000	5.60855	5,017.450	9.96	0.67	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,303.98000	3.30398	3,807.76000	3.80776	3,303.980	10.46	0.51	0.00	0	100.00	
R2035	On 04/08/2022	Bond Future	12.18	Put	1,270.88000	1.27088	1,606.07000	1.60607	1,270.880	11.74	0.24	0.00	0	400.00	
R2035	On 03/11/2022	Bond Future			11.43477	84.97209	11.53526	84.39948		10.91	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			10.94993	82.34110	11.03399	81.81429		12.13	0.00	0.00	0	118,596.00	
R2037	On 05/05/2022	Bond Future			11.15215	83.32468	11.23967	82.79121		11.79	0.00	0.00	0	11,855.00	
R2037	On 04/08/2022	Bond Future			11.36664	80.04877	11.45760	79.51036		11.73	0.00	0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2037	On 04/08/2022	Bond Future	10.10	Call	489.34000	0.48934		528.36000	0.52836	489.340	10.54	0.14	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	10.90	Put	4,598.42000	4.59842		5,225.86000	5.22586	4,598.420	11.07	0.63	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.21	Call	2,573.76000	2.57376		2,608.47000	2.60847	2,573.760	11.44	0.47	0.00	0	1,050.00
R2037	On 04/08/2022	Bond Future	11.42	Put	2,897.64000	2.89764		3,449.97000	3.44997	2,897.640	11.65	0.46	0.00	0	50.00
R2037	On 04/08/2022	Bond Future	11.95	Put	1,751.84000	1.75184		2,254.49000	2.25449	1,751.840	12.26	0.32	0.00	0	1,050.00
R2037	On 03/11/2022	Bond Future			11.56982	81.10227		11.66402	80.55955		11.51	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			11.00413	84.63595		11.11904	83.86001		12.63	0.00	261,440,449.55	3,089	88,015.00
R2040	On 05/05/2022	Bond Future			11.19806	85.64698		11.31768	84.86133		12.27	0.00	0.00	0	8,498.00
R2040	On 05/05/2022	Bond Future	9.82	Call	175.86000	0.17586		153.46000	0.15346	175.860	10.97	0.07	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	10.57	Call	983.38000	0.98338		937.92000	0.93792	983.380	11.32	0.26	0.00	0	1,200.00
R2040	On 05/05/2022	Bond Future	13.04	Put	344.05000	0.34405		493.80000	0.49380	344.050	15.60	0.08	0.00	0	1,200.00
R2040	On 04/08/2022	Bond Future			11.40341	82.14795		11.52785	81.35430		12.21	0.00	0.00	0	0.00
R2040	On 04/08/2022	Bond Future	9.70	Call	223.16000	0.22316		225.27000	0.22527	223.160	11.06	0.07	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	10.70	Call	1,313.27000	1.31327		1,321.96000	1.32196	1,313.270	11.27	0.29	0.00	0	460.00
R2040	On 04/08/2022	Bond Future	12.24	Put	1,494.10000	1.49410		1,952.90000	1.95290	1,494.100	13.28	0.26	0.00	0	460.00
R2040	On 03/11/2022	Bond Future			11.59735	83.22930		11.72637	82.42826		11.98	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			11.02182	81.52657		11.13150	80.77260		13.17	0.00	8,967,922.70	110	56,551.00
R2044	On 05/05/2022	Bond Future			11.20557	82.50048		11.31972	81.73715		12.80	0.00	0.00	0	5,735.00
R2044	On 04/08/2022	Bond Future			11.39978	79.08968		11.51852	78.31857		12.74	0.00	0.00	0	0.00
R2044	On 03/11/2022	Bond Future			11.58277	80.13077		11.70587	79.35239		12.50	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			10.95909	84.97306		11.06881	84.19586		12.85	0.00	0.00	0	191,095.00
R2048	On 03/02/2022	Bond Future	10.20	Call	188.50000	0.18850		182.81000	0.18281	188.500	11.74	0.10	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	10.30	Call	280.26000	0.28026		268.14000	0.26814	280.260	11.85	0.13	0.00	0	1,300.00
R2048	On 03/02/2022	Bond Future	10.40	Call	402.26000	0.40226		381.81000	0.38181	402.260	11.96	0.18	0.00	0	100.00
R2048	On 03/02/2022	Bond Future	10.90	Call	1,618.94000	1.61894		1,446.53000	1.44653	1,618.940	12.71	0.47	0.00	0	900.00
R2048	On 03/02/2022	Bond Future	11.00	Call	1,984.21000	1.98421		1,769.97000	1.76997	1,984.210	12.85	0.54	0.00	0	1,400.00
R2048	On 05/05/2022	Bond Future			11.13156	81.57220		11.24572	80.78540		13.17	0.00	0.00	0	2,035.00
R2048	On 04/08/2022	Bond Future			11.31154	82.52919		11.43021	81.73433		12.42	0.00	0.00	0	0.00
R2048	On 03/11/2022	Bond Future			11.49075	79.19798		11.61392	78.39551		12.86	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			10.72282	70.04398		10.81682	69.53215		12.26	0.00	0.00	0	19,931.00
R209	On 05/05/2022	Bond Future			10.90686	67.73874		11.00443	67.22058		12.48	0.00	0.00	0	5,396.00
R209	On 05/05/2022	Bond Future	9.75	Call	237.69000	0.23769		213.28000	0.21328	237.690	11.03	0.10	0.00	0	8,525.00
R209	On 05/05/2022	Bond Future	10.75	Put	2,613.39000	2.61339		3,017.97000	3.01797	2,613.390	12.18	0.55	0.00	0	12,050.00
R209	On 05/05/2022	Bond Future	12.00	Put	595.03000	0.59503		780.79000	0.78079	595.030	14.22	0.17	0.00	0	12,050.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/08/2022	Bond Future			11.09627	68.53406		11.19729	68.01087		11.80	0.00	0.00	0	0.00
R209	On 03/11/2022	Bond Future			11.28528	66.29273		11.38974	65.76500		12.15	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 03/02/2022	Bond Future			211.72035	211.72035		211.66034	211.66034			0.00	0.00	0	1,381.00
R210	On 05/05/2022	Bond Future			211.44676	211.44676		211.38527	211.38527			0.00	0.00	0	104.00
R210	On 04/08/2022	Bond Future			214.10543	214.10543		214.04751	214.04751			0.00	0.00	0	0.00
R210	On 03/11/2022	Bond Future			213.92623	213.92623		213.87376	213.87376			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			10.17884	84.58422		10.25802	84.18148		9.71	0.00	0.00	0	20,884.00
R213	On 03/02/2022	Bond Future	8.63	Call	5.41000	0.00541		4.69000	0.00469	5.410	8.78	0.01	0.00	0	200.00
R213	On 03/02/2022	Bond Future	8.80	Call	12.12000	0.01212		10.42000	0.01042	12.120	8.72	0.01	0.00	0	102.00
R213	On 03/02/2022	Bond Future	9.15	Call	53.88000	0.05388		52.82000	0.05282	53.880	8.60	0.04	0.00	0	220.00
R213	On 03/02/2022	Bond Future	9.22	Call	70.61000	0.07061		72.58000	0.07258	70.610	8.57	0.06	0.00	0	430.00
R213	On 03/02/2022	Bond Future	9.58	Put	3,420.86000	3.42086	3,817.77000	3.81777	3,420.860	8.94	0.83	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	9.76	Put	2,680.95000	2.68095	3,063.14000	3.06314	2,680.950	9.14	0.74	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.00	Put	1,864.64000	1.86464	2,194.33000	2.19433	1,864.640	9.47	0.60	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.15	Put	1,445.06000	1.44506	1,743.41000	1.74341	1,445.060	9.61	0.51	0.00	0.00	0	200.00
R213	On 03/02/2022	Bond Future	10.17	Put	1,394.69000	1.39469	1,688.56000	1.68856	1,394.690	9.63	0.50	0.00	0.00	0	220.00
R213	On 03/02/2022	Bond Future	10.25	Put	1,206.17000	1.20617	1,481.60000	1.48160	1,206.170	9.71	0.45	0.00	0.00	0	102.00
R213	On 03/02/2022	Bond Future	10.60	Put	607.20000	0.60720	811.93000	0.81193	607.200	10.10	0.27	0.00	0.00	0	430.00
R213	On 03/02/2022	Bond Future	10.67	Put	526.33000	0.52633	715.69000	0.71569	526.330	10.21	0.24	0.00	0.00	0	220.00
R213	On 05/05/2022	Bond Future			10.39227	82.06169		10.47499	81.65376		9.81	0.00	0.00	0	0.00
R213	On 04/08/2022	Bond Future			10.61841	83.02726		10.70455	82.61586		9.30	0.00	0.00	0	0.00
R213	On 03/11/2022	Bond Future			10.84874	80.58257		10.93828	80.16853		9.50	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			11.01088	67.22880		11.13069	66.56022		13.08	0.00	0.00	0	19,929.00
R214	On 05/05/2022	Bond Future			11.18581	64.75150		11.31017	64.07457		13.37	0.00	0.00	0	441.00
R214	On 04/08/2022	Bond Future			11.36809	65.51092		11.49702	64.82701		12.64	0.00	0.00	0	0.00
R214	On 03/11/2022	Bond Future			11.54967	63.09168		11.68316	62.40105		13.08	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

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214/R209		On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
Total for Derivatives :											1,512,948,619.18	19,262	1 163 001,00
Grand Total:											1,512,948,619.18	19,262	1 163 001,00