



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
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	797.31000		797.31000		793.55700	793.55700			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.27000		806.27000		802.47900	802.47900			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	815.73300		815.73300		811.89900	811.89900			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	825.53500		825.53500		821.65700	821.65700			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	905.61400		905.61400		895.87100	895.87100			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	915.79100		915.79100		905.94300	905.94300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	926.53900		926.53900		916.57700	916.57700			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	937.67400		937.67400		927.59300	927.59300			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	802.59000		802.59000		795.17800	795.17800			0.00	955,082,100.00	119	115.0
ALBI	On 03/02/2022	Index Future	811.60900		811.60900		804.11900	804.11900			0.00	730,448,100.00	90	90.0
ALBI	On 05/05/2022	Index Future	821.13400		821.13400		813.55800	813.55800			0.00	238,128,860.00	29	29.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2022	Index Future	831.00200		831.00200		823.33500	823.33500			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	11.43471		75.92270		11.58447	75.14448			0.00	0.00	0	0.0
ES33	On 03/02/2022	Bond Future	11.68399		76.79471		11.84004	76.00873			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.93352		73.93755		12.09623	73.14266			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	12.19393		74.80562		12.36383	74.00107			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	11.88400		74.54955		12.02789	73.69870			0.00	0.00	0	0.0
ES42	On 03/02/2022	Bond Future	12.10980		75.40577		12.25977	74.54631			0.00	0.00	0	3,587.0
ES42	On 05/05/2022	Bond Future	12.34379		72.05082		12.50048	71.18157			0.00	0.00	0	1,192.0
ES42	On 04/08/2022	Bond Future	12.58117		72.89541		12.74488	72.01563			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	792.37100		792.37100		785.06400	785.06400			0.00	0.00	0	353.0
GOVI	On 03/02/2022	GOVI	801.27500		801.27500		793.89000	793.89000			0.00	0.00	0	640.0
GOVI	On 05/05/2022	GOVI	810.67900		810.67900		803.20900	803.20900			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	820.42100		820.42100		812.86200	812.86200			0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.50000		155.50000		155.36409	155.36409			0.00	26,590,500.00	171	4,792.0
I2025	On 03/02/2022	Bond Future	155.70228		155.70228		155.56710	155.56710			0.00	67,263,384.96	432	1,013.0
I2025	On 05/05/2022	Bond Future	157.56776		157.56776		157.43201	157.43201			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	157.90105		157.90105		157.76387	157.76387			0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	114.67466		114.67466		114.48807	114.48807			0.00	0.00	0	2,395.0
I2029	On 03/02/2022	Bond Future	115.99180		115.99180		115.80484	115.80484			0.00	0.00	0	2,415.0
I2029	On 05/05/2022	Bond Future	116.18188		116.18188		115.99334	115.99334			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future	117.62068		117.62068		117.43028	117.43028			0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	108.89436		108.89436		108.94694	108.94694			0.00	0.00	0	2,433.0
I2033	On 03/02/2022	Bond Future	110.14515		110.14515		110.19991	110.19991			0.00	0.00	0	6,831.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
I2033		On 05/05/2022	Bond Future		110.18501	110.18501	110.24119	110.24119			0.00	0.00	0	2,121.0	
I2033		On 04/08/2022	Bond Future		111.54952	111.54952	111.60678	111.60678			0.00	0.00	0	0.0	
I2033		On 28/02/2033	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2038		On 04/11/2021	Bond Future		121.24327	121.24327	121.11919	121.11919			0.00	0.00	0	4,701.0	
I2038		On 03/02/2022	Bond Future		120.85423	120.85423	120.73031	120.73031			0.00	0.00	0	2,667.0	
I2038		On 05/05/2022	Bond Future		122.30220	122.30220	122.17783	122.17783			0.00	0.00	0	677.0	
I2038		On 04/08/2022	Bond Future		121.99664	121.99664	121.87082	121.87082			0.00	0.00	0	0.0	
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2046		On 04/11/2021	Bond Future		109.34882	109.34882	109.23650	109.23650			0.00	831,925,822.56	7,608	9,554.0	
I2046		On 03/02/2022	Bond Future		110.60470	110.60470	110.49274	110.49274			0.00	894,238,999.50	8,085	12,642.0	
I2046		On 05/05/2022	Bond Future		110.04523	110.04523	109.93232	109.93232			0.00	17,387,146.34	158	171.0	
I2046		On 04/08/2022	Bond Future		111.40816	111.40816	111.29442	111.29442			0.00	0.00	0	0.0	
I2046		On 31/03/2046	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
I2050		On 04/11/2021	Bond Future		112.86281	112.86281	112.74743	112.74743			0.00	527,972,225.18	4,678	3,193.0	
I2050		On 03/02/2022	Bond Future		112.17821	112.17821	112.06308	112.06308			0.00	524,769,666.38	4,678	6,180.0	
I2050		On 05/05/2022	Bond Future		113.52212	113.52212	113.40657	113.40657			0.00	0.00	0	379.0	
I2050		On 04/08/2022	Bond Future		112.90781	112.90781	112.79072	112.79072			0.00	0.00	0	0.0	
I2050		On 31/12/2050	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
IGOV		On 04/11/2021	Index Future		297.96400	297.96400	297.91400	297.91400			0.00	0.00	0	130.0	
IGOV		On 03/02/2022	Index Future		301.38600	301.38600	301.33800	301.33800			0.00	0.00	0	381.0	
IGOV		On 05/05/2022	Index Future		304.99600	304.99600	304.94800	304.94800			0.00	0.00	0	0.0	
IGOV		On 04/08/2022	Index Future		308.73300	308.73300	308.68500	308.68500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/10/2021	Jibar Tradeable Future		3.69500	96.30500	3.69500	96.30500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 17/11/2021	Jibar Tradeable Future		3.73000	96.27000	3.75000	96.25000			0.00	0.00	0	50,000.0	
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		4.00500	95.99500	4.02500	95.97500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		4.07000	95.93000	4.11000	95.89000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.36000	95.64000	4.41000	95.59000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.42500	95.57500	4.47500	95.52500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.01000	94.99000	5.11000	94.89000			0.00	0.00	0	472.0	
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.21000	94.79000	5.34000	94.66000			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		5.84000	94.16000	5.99000	94.01000			0.00	0.00	0	68.0	
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.01000	93.99000	6.18500	93.81500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.44500	93.55500	6.59500	93.40500			0.00	0.00	0	0.0	
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		6.65500	93.34500	6.82500	93.17500			0.00	0.00	0	0.0	
R186		On 04/11/2021	Bond Future		7.84323	115.04638	7.97264	114.47495		5.19	0.00	3,466,462,475.78	30,131	50,617.0	
R186		On 04/11/2021	Bond Future	7.77	Put	754.39000	0.75439	1,160.89000	1.16089	754.390	5.12	0.59	0.00	0	15,177.0
R186		On 04/11/2021	Bond Future	8.77	Put	3.12000	0.00312	12.67000	0.01267	3.120	5.76	0.01	0.00	0	15,177.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/02/2022	Bond Future			8.05947		111.05780		8.19716	110.48175		5.51	0.00	3,021,216,391.20	27,204	35,320.0
R186	On 05/05/2022	Bond Future			8.28799		112.36202		8.43520	111.77997		5.24	0.00	845,411,838.48	7,524	4,404.0
R186	On 05/05/2022	Bond Future	6.73	Call	117.94000		0.11794		101.10000	0.10110	117.940	4.88	0.07	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	330.91000		0.33091		288.59000	0.28859	330.910	4.74	0.16	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	464.85000		0.46485		436.67000	0.43667	464.850	4.69	0.21	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	975.66000		0.97566		874.54000	0.87454	975.660	4.94	0.35	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,156.94000		1.15694		1,473.42000	1.47342	1,156.940	5.30	0.37	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.53639		108.39346		8.69441	107.80421		5.22	0.00	0.00	0	0.0
R186	On 04/08/2022	Bond Future	6.96	Call	201.95000		0.20195		178.18000	0.17818	201.950	4.62	0.10	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	7.96	Call	978.81000		0.97881		900.95000	0.90095	978.810	4.77	0.33	0.00	0	3,600.0
R186	On 04/08/2022	Bond Future	9.78	Put	657.54000		0.65754		866.49000	0.86649	657.540	5.85	0.20	0.00	0	3,600.0
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			328.77870		328.77870		328.75063	328.75063			0.00	0.00	0	1,189.0
R197	On 03/02/2022	Bond Future			324.31873		324.31873		324.29532	324.29532			0.00	0.00	0	952.0
R197	On 05/05/2022	Bond Future			328.20446		328.20446		328.18306	328.18306			0.00	0.00	0	237.0
R197	On 04/08/2022	Bond Future			323.88148		323.88148		323.85967	323.85967			0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			241.92143		241.92143		241.79572	241.79572			0.00	1,783,686,703.39	7,373	4,481.0
R202	On 03/02/2022	Bond Future			240.32528		240.32528		240.20192	240.20192			0.00	1,394,607,599.84	5,803	7,887.0
R202	On 05/05/2022	Bond Future			243.20459		243.20459		243.08140	243.08140			0.00	102,632,336.98	422	413.0
R202	On 04/08/2022	Bond Future			241.76117		241.76117		241.63683	241.63683			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			5.35211		104.47418		5.39092	104.42474		1.14	0.00	328,571,296.10	3,145	12,574.0
R2023	On 03/02/2022	Bond Future			5.56788		105.64822		5.61492	105.59985		1.11	0.00	250,174,984.96	2,368	5,738.0
R2023	On 05/05/2022	Bond Future			5.82510		102.97846		5.88621	102.93026		0.91	0.00	80,014,263.42	777	777.0
R2023	On 04/08/2022	Bond Future			6.26093		104.19469		6.34982	104.14586		0.64	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future			9.42162		94.15973		9.61598	93.12850		8.65	0.00	5,614,933,019.36	59,632	93,458.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.17000		0.00017		0.04000	0.00004	0.170	7.92	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	18.37000		0.01837		5.71000	0.00571	18.370	8.02	0.03	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	21.50000		0.02150		6.79000	0.00679	21.500	8.02	0.03	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.80	Call	27.04000		0.02704		0.00000	0.00000	27.040	8.03	0.04	1,936,375.49	560	560.0
R2030	On 04/11/2021	Bond Future	9.20	Call	319.05000		0.31905		142.00000	0.14200	319.050	8.34	0.27	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,325.52000		1.32552		2,140.34000	2.14034	1,325.520	8.40	0.68	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	992.24000		0.99224		1,716.24000	1.71624	992.240	8.50	0.57	0.00	0	9,100.0

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R2030	On 04/11/2021	Bond Future	9.40	Call	732.51000		0.73251		0.00000	0.00000	732.510	8.55	0.48	25,304,428.63	560	560.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,629.18000		2.62918	1,795.56000	1.79556	2,629.180		9.18	0.89	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.03000		0.00003	0.22000	0.00022	0.030		10.81	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.01000		0.00001	0.06000	0.00006	0.010		10.98	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.63489		91.21396	9.83820	90.17258			8.92	0.00	4,035,123,162.48	44,238	64,257.0
R2030	On 03/02/2022	Bond Future	8.39	Call	111.71000		0.11171	69.82000	0.06982	111.710		8.22	0.06	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	8.85	Call	367.94000		0.36794	244.42000	0.24442	367.940		8.19	0.17	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.35	Put	2,600.46000		2.60046	3,333.76000	3.33376	2,600.460		8.62	0.62	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	9.60	Call	1,698.30000		1.69830	1,275.04000	1.27504	1,698.300		8.82	0.49	0.00	0	1,000.0
R2030	On 03/02/2022	Bond Future	9.78	Put	1,455.12000		1.45512	1,989.02000	1.98902	1,455.120		8.94	0.42	0.00	0	101.0
R2030	On 03/02/2022	Bond Future	10.85	Put	279.75000		0.27975	439.82000	0.43982	279.750		10.19	0.11	0.00	0	1,000.0
R2030	On 05/05/2022	Bond Future			9.85637		92.28548	10.06936	91.23251			8.42	0.00	1,359,549,691.36	14,732	14,728.0
R2030	On 05/05/2022	Bond Future	7.73	Call	52.92000		0.05292	35.91000	0.03591	52.920		7.92	0.03	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.14	Call	135.05000		0.13505	94.30000	0.09430	135.050		7.89	0.06	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	8.47	Call	259.32000		0.25932	185.82000	0.18582	259.320		7.83	0.10	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	8.81	Call	475.86000		0.47586	349.96000	0.34996	475.860		7.77	0.17	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	8.89	Call	543.86000		0.54386	402.33000	0.40233	543.860		7.75	0.19	0.00	0	1,800.0
R2030	On 05/05/2022	Bond Future	9.35	Put	3,744.32000		3.74432	4,525.70000	4.52570	3,744.320		7.99	0.67	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	9.95	Put	2,078.11000		2.07811	2,647.80000	2.64780	2,078.110		8.39	0.46	0.00	0	1,073.0
R2030	On 05/05/2022	Bond Future	10.20	Put	1,584.26000		1.58426	2,063.85000	2.06385	1,584.260		8.56	0.37	0.00	0	200.0
R2030	On 05/05/2022	Bond Future	11.04	Put	639.18000		0.63918	882.95000	0.88295	639.180		9.45	0.18	0.00	0	1,800.0
R2030	On 04/08/2022	Bond Future			10.09491		89.35366	10.31870	88.28781			8.43	0.00	0.00	0	0.0
R2030	On 04/08/2022	Bond Future	8.30	Call	239.72000		0.23972	175.62000	0.17562	239.720		7.76	0.09	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	9.05	Call	757.95000		0.75795	581.03000	0.58103	757.950		7.77	0.22	0.00	0	800.0
R2030	On 04/08/2022	Bond Future	10.95	Put	1,268.52000		1.26852	1,621.32000	1.62132	1,268.520		9.02	0.27	0.00	0	800.0
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2032	On 04/11/2021	Bond Future			10.01582		89.64557	10.18963	88.63169			9.78	0.00	1,211,649,524.12	13,516	113,701.0
R2032	On 04/11/2021	Bond Future	9.33	Call	12.57000		0.01257	4.04000	0.00404	12.570		8.77	0.02	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	9.83	Call	368.15000		0.36815	177.76000	0.17776	368.150		9.07	0.30	0.00	0	700.0
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000		0.00000	0.00000	0.00000	0.000		12.37	0.00	0.00	0	700.0
R2032	On 03/02/2022	Bond Future			10.22614		90.65303	10.40722	89.62904			9.72	0.00	1,225,266,353.48	13,516	91,187.0
R2032	On 03/02/2022	Bond Future	8.91	Call	70.84000		0.07084	47.16000	0.04716	70.840		8.58	0.04	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.14	Call	140.30000		0.14030	95.10000	0.09510	140.300		8.48	0.07	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	9.57	Call	449.18000		0.44918	318.02000	0.31802	449.180		8.45	0.19	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.58	Call	462.52000		0.46252	328.03000	0.32803	462.520		8.46	0.20	0.00	0	400.0
R2032	On 03/02/2022	Bond Future	9.62	Call	518.06000		0.51806	369.91000	0.36991	518.060		8.52	0.22	0.00	0	210.0
R2032	On 03/02/2022	Bond Future	9.67	Put	3,841.64000		3.84164	4,699.44000	4.69944	3,841.640		8.60	0.76	0.00	0	1,050.0
R2032	On 03/02/2022	Bond Future	9.81	Put	3,257.55000		3.25755	4,059.77000	4.05977	3,257.550		8.82	0.70	0.00	0	198.0
R2032	On 03/02/2022	Bond Future	9.90	Call	1,031.12000		1.03112	770.33000	0.77033	1,031.120		8.96	0.35	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	9.90	Put	2,916.69000		2.91669	3,679.89000	3.67989	2,916.690		8.96	0.65	0.00	0	900.0
R2032	On 03/02/2022	Bond Future	10.14	Put	2,135.18000		2.13518	2,785.86000	2.78586	2,135.180		9.31	0.53	0.00	0	97.0
R2032	On 03/02/2022	Bond Future	10.35	Put	1,587.38000		1.58738	2,136.72000	2.13672	1,587.380		9.57	0.43	0.00	0	400.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 03/02/2022	Bond Future	10.45	Put	1,365.64000	1.36564	1,867.93000	1.86793	1,365.640	9.67	0.39	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,207.19000	1.20719	1,672.66000	1.67266	1,207.190	9.75	0.35	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.65	Put	999.00000	0.99900	1,411.36000	1.41136	999.000	9.88	0.31	0.00	0	1,050.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	983.05000	0.98305	1,391.11000	1.39111	983.050	9.89	0.30	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.90	Put	671.97000	0.67197	984.64000	0.98464	671.970	10.20	0.22	0.00	0	900.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	620.93000	0.62093	915.83000	0.91583	620.930	10.28	0.21	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	468.97000	0.46897	707.15000	0.70715	468.970	10.57	0.16	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.44042	87.57116	10.62933	86.53579		9.57	0.00	0.00	0	20,384.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	609.14000	0.60914	480.77000	0.48077	609.140	8.47	0.20	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	1,712.92000	1.71292	1,402.18000	1.40218	1,712.920	9.00	0.42	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	2,001.25000	2.00125	1,649.86000	1.64986	2,001.250	9.13	0.46	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	1,316.68000	1.31668	1,748.57000	1.74857	1,316.680	9.77	0.31	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	11.18	Put	1,046.88000	1.04688	1,415.87000	1.41587	1,046.880	10.01	0.26	0.00	0	780.0		
R2032	On 04/08/2022	Bond Future			10.66342	88.58509	10.86073	87.53724		9.31	0.00	0.00	0	0.0		
R2032	On 04/08/2022	Bond Future	8.97	Call	266.78000	0.26678	209.97000	0.20997	266.780	8.38	0.09	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	9.72	Call	898.57000	0.89857	730.89000	0.73089	898.570	8.47	0.24	0.00	0	800.0		
R2032	On 04/08/2022	Bond Future	11.60	Put	1,295.72000	1.29572	1,575.72000	1.57572	1,295.720	10.15	0.25	0.00	0	800.0		
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2035	On 04/11/2021	Bond Future			10.50567	90.14146	10.66426	89.12119		10.79	0.00	251,404,531.94	2,789	77,209.0		
R2035	On 04/11/2021	Bond Future	10.11	Call	127.16000	0.12716	58.70000	0.05870	127.160	9.84	0.12	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.12	Call	135.29000	0.13529	62.85000	0.06285	135.290	9.84	0.13	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	10.23	Call	255.07000	0.25507	126.56000	0.12656	255.070	9.87	0.21	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	10.26	Call	299.79000	0.29979	151.51000	0.15151	299.790	9.90	0.24	0.00	0	150.0		
R2035	On 04/11/2021	Bond Future	10.60	Put	654.39000	0.65439	1,191.50000	1.19150	654.390	10.54	0.39	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	10.62	Call	1,344.29000	1.34429	838.82000	0.83882	1,344.290	10.57	0.63	0.00	0	400.0		
R2035	On 04/11/2021	Bond Future	11.08	Put	80.26000	0.08026	208.20000	0.20820	80.260	11.45	0.07	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	11.20	Put	44.96000	0.04496	125.38000	0.12538	44.960	11.75	0.04	0.00	0	350.0		
R2035	On 04/11/2021	Bond Future	11.75	Put	2.25000	0.00225	9.38000	0.00938	2.250	12.87	0.00	0.00	0	782.0		
R2035	On 04/11/2021	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.99	0.00	0.00	0	400.0		
R2035	On 03/02/2022	Bond Future			10.71575	91.15441	10.88079	90.12406		10.76	0.00	254,229,649.49	2,789	53,147.0		
R2035	On 03/02/2022	Bond Future	9.70	Call	196.12000	0.19612	142.64000	0.14264	196.120	9.41	0.09	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	9.92	Call	349.00000	0.34900	256.76000	0.25676	349.000	9.31	0.15	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.10	Call	568.16000	0.56816	424.78000	0.42478	568.160	9.43	0.21	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	10.24	Call	818.46000	0.81846	622.08000	0.62208	818.460	9.66	0.28	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	10.26	Call	859.10000	0.85910	654.50000	0.65450	859.100	9.70	0.29	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.34	Put	3,446.61000	3.44661	4,238.32000	4.23832	3,446.610	9.83	0.67	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	10.35	Call	1,057.19000	1.05719	814.21000	0.81421	1,057.190	9.85	0.33	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	10.61	Put	2,435.60000	2.43560	3,100.46000	3.10046	2,435.600	10.26	0.54	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	10.65	Put	2,307.69000	2.30769	2,952.80000	2.95280	2,307.690	10.32	0.52	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.03	Put	1,325.40000	1.32540	1,789.68000	1.78968	1,325.400	10.80	0.35	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.05	Put	1,285.21000	1.28521	1,740.51000	1.74051	1,285.210	10.82	0.34	0.00	0	1,600.0		
R2035	On 03/02/2022	Bond Future	11.11	Put	1,170.84000	1.17084	1,599.67000	1.59967	1,170.840	10.89	0.32	0.00	0	200.0		

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 03/02/2022	Bond Future	11.28	Put	895.67000	0.89567	1,254.10000	1.25410	895.670	11.11	0.26	0.00	0	200.0		
R2035	On 03/02/2022	Bond Future	11.33	Put	829.21000	0.82921	1,168.65000	1.16865	829.210	11.19	0.24	0.00	0	500.0		
R2035	On 03/02/2022	Bond Future	11.39	Put	755.72000	0.75572	1,073.33000	1.07333	755.720	11.29	0.22	0.00	0	683.0		
R2035	On 03/02/2022	Bond Future	11.73	Put	450.93000	0.45093	665.12000	0.66512	450.930	11.91	0.14	0.00	0	280.0		
R2035	On 03/02/2022	Bond Future	11.88	Put	360.42000	0.36042	539.31000	0.53931	360.420	12.19	0.12	0.00	0	1,800.0		
R2035	On 05/05/2022	Bond Future			10.92142	87.74702	11.09315	86.70519		10.65	0.00	0.00	0	8,926.0		
R2035	On 04/08/2022	Bond Future			11.13749	88.76103	11.31652	87.70673		10.34	0.00	0.00	0	0.0		
R2035	On 04/08/2022	Bond Future	9.84	Call	584.31000	0.58431	486.10000	0.48610	584.310	9.36	0.16	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	10.64	Put	4,916.61000	4.91661	5,628.88000	5.62888	4,916.610	9.81	0.63	0.00	0	100.0		
R2035	On 04/08/2022	Bond Future	11.13	Put	3,283.10000	3.28310	3,850.93000	3.85093	3,283.100	10.24	0.48	0.00	0	100.0		
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2037	On 04/11/2021	Bond Future			10.69318	85.99440	10.84127	85.03692		11.26	0.00	3,038,010,163.20	35,328	88,946.0		
R2037	On 04/11/2021	Bond Future	11.49	Call	4,996.46000	4.99646	4,077.28000	4.07728	4,996.460	12.97	0.97	0.00	0	600.0		
R2037	On 04/11/2021	Bond Future	12.30	Put	0.28000	0.00028	1.06000	0.00106	0.280	14.28	0.00	0.00	0	600.0		
R2037	On 03/02/2022	Bond Future			10.89207	82.70666	11.04595	81.73974		11.83	0.00	2,901,680,459.44	35,084	81,856.0		
R2037	On 05/05/2022	Bond Future			11.09460	83.67835	11.25461	82.70066		11.16	0.00	0.00	0	11,855.0		
R2037	On 04/08/2022	Bond Future			11.30921	80.39151	11.47598	79.40222		11.43	0.00	0.00	0	0.0		
R2037	On 04/08/2022	Bond Future	10.10	Call	668.13000	0.66813	568.64000	0.56864	668.130	10.36	0.17	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	10.90	Put	4,584.46000	4.58446	5,225.05000	5.22505	4,584.460	10.85	0.60	0.00	0	50.0		
R2037	On 04/08/2022	Bond Future	11.42	Put	2,941.21000	2.94121	3,434.68000	3.43468	2,941.210	11.36	0.45	0.00	0	50.0		
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2040	On 04/11/2021	Bond Future			10.80682	88.17701	10.94968	87.18586		11.70	0.00	4,983,059,189.12	56,512	54,322.0		
R2040	On 03/02/2022	Bond Future			11.00008	84.66350	11.14855	83.66256		12.31	0.00	3,885,969,986.50	45,899	42,837.0		
R2040	On 05/05/2022	Bond Future			11.19636	85.65823	11.35075	84.64620		11.60	0.00	909,090,794.99	10,613	8,550.0		
R2040	On 05/05/2022	Bond Future	9.82	Call	248.87000	0.24887	217.62000	0.21762	248.870	10.39	0.08	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	10.57	Call	1,168.40000	1.16840	919.10000	0.91910	1,168.400	10.75	0.28	0.00	0	1,200.0		
R2040	On 05/05/2022	Bond Future	13.04	Put	455.97000	0.45597	556.46000	0.55646	455.970	14.72	0.10	0.00	0	1,200.0		
R2040	On 04/08/2022	Bond Future			11.40407	82.14371	11.56501	81.11966		11.89	0.00	0.00	0	0.0		
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2044	On 04/11/2021	Bond Future			10.83450	84.97735	10.97199	84.00655		12.19	0.00	2,103,699,276.60	24,756	48,392.0		
R2044	On 03/02/2022	Bond Future			11.01800	81.55304	11.16088	80.57262		12.83	0.00	1,492,828,397.20	18,305	22,138.0		
R2044	On 05/05/2022	Bond Future			11.20397	82.51127	11.35254	81.51993		12.09	0.00	481,948,328.07	5,841	5,735.0		
R2044	On 04/08/2022	Bond Future			11.40042	79.08549	11.55527	78.08248		12.39	0.00	0.00	0	0.0		
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2048	On 04/11/2021	Bond Future			10.77344	84.07129	10.91080	83.07094		12.54	0.00	1,783,320,203.48	21,212	140,623.0		
R2048	On 04/11/2021	Bond Future	10.20	Call	38.82000	0.03882	18.95000	0.01895	38.820	11.81	0.04	0.00	0	1,050.0		
R2048	On 04/11/2021	Bond Future	10.80	Call	1,102.95000	1.10295	688.86000	0.68886	1,102.950	12.19	0.54	0.00	0	1,050.0		
R2048	On 03/02/2022	Bond Future			10.95307	85.01608	11.09593	84.00577		12.51	0.00	802,381,763.04	9,438	129,289.0		



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 03/02/2022	Bond Future	10.00	Call	221.96000	0.22196		185.70000	0.18570	221.960	11.03	0.09	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.20	Call	433.49000	0.43349		313.59000	0.31359	433.490	11.33	0.16	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	10.40	Call	759.66000	0.75966		548.91000	0.54891	759.660	11.62	0.24	0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,501.09000	1.50109		1,133.32000	1.13332	1,501.090	12.10	0.39	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	2,155.10000	2.15510		1,687.33000	1.68733	2,155.100	12.38	0.49	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,526.64000	2.52664		2,012.64000	2.01264	2,526.640	12.51	0.54	0.00	0	100.0	
R2048	On 05/05/2022	Bond Future			11.12760	81.59974		11.27613	80.57811		12.44	0.00	255,733,585.16	3,134	2,035.0	
R2048	On 04/08/2022	Bond Future			11.30965	82.54196		11.46435	81.50827		12.07	0.00	0.00	0	0.0	
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209	On 04/11/2021	Bond Future			10.46926	69.65266		10.61668	68.82545		11.94	0.00	319,636,056.74	4,589	32,774.0	
R209	On 04/11/2021	Bond Future	9.50	Call	0.68000	0.00068		0.29000	0.00029	0.680	10.80	0.00	0.00	0	6,000.0	
R209	On 04/11/2021	Bond Future	10.00	Put	2,795.33000	2.79533		3,586.64000	3.58664	2,795.330	10.95	0.92	0.00	0	3,100.0	
R209	On 04/11/2021	Bond Future	10.25	Put	1,572.60000	1.57260		2,236.81000	2.23681	1,572.600	11.48	0.73	0.00	0	9,250.0	
R209	On 04/11/2021	Bond Future	10.50	Put	729.62000	0.72962		1,189.84000	1.18984	729.620	11.94	0.46	0.00	0	150.0	
R209	On 04/11/2021	Bond Future	12.00	Put	0.32000	0.00032		1.20000	0.00120	0.320	14.98	0.00	0.00	0	9,000.0	
R209	On 03/02/2022	Bond Future			10.65161	70.43541		10.80431	69.59995		11.96	0.00	203,276,593.26	2,886	1,550.0	
R209	On 05/05/2022	Bond Future			10.83550	68.12132		10.99384	67.27655		11.82	0.00	125,411,350.12	1,841	516.0	
R209	On 04/08/2022	Bond Future			11.02461	68.90877		11.18893	68.05394		11.51	0.00	0.00	0	0.0	
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0.00	0	0.0	
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R210	On 04/11/2021	Bond Future			213.26773	213.26773		212.88526	212.88526			0.00	90,212,249.79	423	1,305.0	
R210	On 03/02/2022	Bond Future			215.71724	215.71724		215.33370	215.33370			0.00	61,479,413.40	285	1,330.0	
R210	On 05/05/2022	Bond Future			215.44455	215.44455		215.05759	215.05759			0.00	62,478,919.50	290	104.0	
R210	On 04/08/2022	Bond Future			218.11270	218.11270		217.72179	217.72179			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			175.71535	175.71535		175.64228	175.64228			0.00	263,573,025.00	1,500	3,105.0	
R212	On 31/01/2022	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R213	On 04/11/2021	Bond Future			9.75582	84.72690		9.92968	83.80190		9.51	0.00	25,841,704.50	305	9,212.0	
R213	On 03/02/2022	Bond Future			9.96613	85.67900		10.14738	84.74495		9.45	0.00	0.00	0	544.0	
R213	On 03/02/2022	Bond Future	8.63	Call	71.92000	0.07192		46.92000	0.04692	71.920	8.53	0.04	0.00	0	200.0	
R213	On 03/02/2022	Bond Future	8.80	Call	117.78000	0.11778		78.11000	0.07811	117.780	8.47	0.07	0.00	0	102.0	
R213	On 03/02/2022	Bond Future	9.15	Call	295.46000	0.29546		202.95000	0.20295	295.460	8.35	0.15	0.00	0	220.0	
R213	On 03/02/2022	Bond Future	9.22	Call	349.62000	0.34962		241.93000	0.24193	349.620	8.33	0.17	0.00	0	430.0	
R213	On 03/02/2022	Bond Future	9.58	Put	2,889.44000	2.88944		3,597.15000	3.59715	2,889.440	8.72	0.68	0.00	0	200.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 03/02/2022	Bond Future	9.76	Put	2,304.56000		2.30456	2,938.94000	2.93894	2,304.560		8.94	0.59	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,667.03000		1.66703	2,196.10000	2.19610	1,667.030		9.23	0.47	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,336.92000		1.33692	1,800.38000	1.80038	1,336.920		9.36	0.41	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,297.18000		1.29718	1,751.97000	1.75197	1,297.180		9.38	0.40	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,147.26000		1.14726	1,568.00000	1.56800	1,147.260		9.45	0.36	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	656.20000		0.65620	945.38000	0.94538	656.200		9.81	0.23	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	586.27000		0.58627	853.23000	0.85323	586.270		9.90	0.21	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.17355		83.15322	10.36257	82.20880			9.26	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.39291		84.11726	10.59045	83.16139			9.01	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			10.80392		66.62423	10.94630	65.80696			12.74	0.00	119,057,499.01	1,787	16,782.0
R214	On 03/02/2022	Bond Future			10.98531		67.37292	11.13299	66.54750			12.73	0.00	90,683,950.32	1,346	1,346.0
R214	On 05/05/2022	Bond Future			11.16161		64.88456	11.31475	64.04986			12.63	0.00	28,614,090.96	441	441.0
R214	On 04/08/2022	Bond Future			11.34519		65.63363	11.50423	64.78911			12.29	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
<b>Total for Derivatives :</b>														<b>54,093,968,430.82</b>	<b>544,942</b>	<b>1 649 615.0</b>
<b>Grand Total:</b>														<b>54,093,968,430.82</b>	<b>544,942</b>	<b>1 649 615.0</b>