



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: 25/11/2021

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
<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 03/02/2022	Index Future		798.54200	798.54200		797.86100	797.86100			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future		808.07400	808.07400		807.38700	807.38700			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future		817.95200	817.95200		817.25800	817.25800			0.00	0.00	0	0.0
AL37	On 03/11/2022	Index Future		828.33000	828.33000		827.62900	827.62900			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future		905.69300	905.69300		903.57300	903.57300			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future		916.50400	916.50400		914.36100	914.36100			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future		927.70800	927.70800		925.54000	925.54000			0.00	0.00	0	0.0
AL7T	On 03/11/2022	Index Future		939.47800	939.47800		937.28500	937.28500			0.00	0.00	0	0.0
ALBI	On 03/02/2022	Index Future		806.74300	806.74300		804.91600	804.91600			0.00	0.00	0	193.0
ALBI	On 05/05/2022	Index Future		816.37300	816.37300		814.52700	814.52700			0.00	0.00	0	29.0
ALBI	On 04/08/2022	Index Future		826.35200	826.35200		824.48500	824.48500			0.00	0.00	0	0.0

an  
ast

00

00

00

00

00

00

00

00

00

00

00

00

:01

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	836.83700		836.83700		834.94700	834.94700			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 03/02/2022	Bond Future	11.69888		76.71921		11.73268	76.54821			0.00	0.00	0	263.0
ES33	On 05/05/2022	Bond Future	11.94599		73.87620		11.98120	73.70336			0.00	0.00	0	87.0
ES33	On 04/08/2022	Bond Future	12.20368		74.75911		12.24043	74.58417			0.00	0.00	0	0.0
ES33	On 03/11/2022	Bond Future	12.46541		71.98674		12.50375	71.80975			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 03/02/2022	Bond Future	12.12559		75.31448		12.16431	75.09141			0.00	0.00	0	3,579.0
ES42	On 05/05/2022	Bond Future	12.35759		71.97355		12.39801	71.74802			0.00	0.00	0	1,190.0
ES42	On 04/08/2022	Bond Future	12.59279		72.83235		12.63500	72.60408			0.00	0.00	0	0.0
ES42	On 03/11/2022	Bond Future	12.83257		69.55583		12.87668	69.32480			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 03/02/2022	GOVI	796.25500		796.25500		794.44900	794.44900			0.00	7,962,550.00	1	983.0
GOVI	On 05/05/2022	GOVI	805.76000		805.76000		803.93500	803.93500			0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	815.61000		815.61000		813.76400	813.76400			0.00	0.00	0	0.0
GOVI	On 03/11/2022	GOVI	825.95800		825.95800		824.09000	824.09000			0.00	0.00	0	0.0
I2025	On 03/02/2022	Bond Future	154.41113		154.41113		154.37388	154.37388			0.00	0.00	0	5,316.0
I2025	On 05/05/2022	Bond Future	156.29241		156.29241		156.25526	156.25526			0.00	0.00	0	164.0
I2025	On 04/08/2022	Bond Future	156.65172		156.65172		156.61429	156.61429			0.00	0.00	0	0.0
I2025	On 03/11/2022	Bond Future	158.65596		158.65596		158.61833	158.61833			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 03/02/2022	Bond Future	113.09277		113.09277		113.46012	113.46012			0.00	0.00	0	2,806.0
I2029	On 05/05/2022	Bond Future	113.27313		113.27313		113.64535	113.64535			0.00	0.00	0	186.0
I2029	On 04/08/2022	Bond Future	114.69998		114.69998		115.07707	115.07707			0.00	0.00	0	0.0
I2029	On 03/11/2022	Bond Future	114.94592		114.94592		115.32801	115.32801			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 03/02/2022	Bond Future	109.05650		109.05650		108.61744	108.61744			0.00	0.00	0	7,393.0
I2033	On 05/05/2022	Bond Future	109.10591		109.10591		108.66182	108.66182			0.00	0.00	0	2,121.0

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 04/08/2022	Bond Future		110.48024	110.48024	110.03073	110.03073			0.00	0.00	0	0.0
I2033		On 03/11/2022	Bond Future		110.59169	110.59169	110.13666	110.13666			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 03/02/2022	Bond Future		121.49700	121.49700	121.56040	121.56040			0.00	0.00	0	6,276.0
I2038		On 05/05/2022	Bond Future		122.97737	122.97737	123.04194	123.04194			0.00	0.00	0	677.0
I2038		On 04/08/2022	Bond Future		122.71588	122.71588	122.78157	122.78157			0.00	0.00	0	0.0
I2038		On 03/11/2022	Bond Future		124.28629	124.28629	124.35297	124.35297			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 03/02/2022	Bond Future		110.80220	110.80220	110.41801	110.41801			0.00	0.00	0	15,506.0
I2046		On 05/05/2022	Bond Future		110.27065	110.27065	109.88219	109.88219			0.00	0.00	0	171.0
I2046		On 04/08/2022	Bond Future		111.65985	111.65985	111.26673	111.26673			0.00	0.00	0	0.0
I2046		On 03/11/2022	Bond Future		111.16941	111.16941	110.77139	110.77139			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 03/02/2022	Bond Future		112.72015	112.72015	112.49532	112.49532			0.00	0.00	0	8,495.0
I2050		On 05/05/2022	Bond Future		114.09358	114.09358	113.86628	113.86628			0.00	0.00	0	379.0
I2050		On 04/08/2022	Bond Future		113.51945	113.51945	113.28950	113.28950			0.00	0.00	0	0.0
I2050		On 03/11/2022	Bond Future		114.97206	114.97206	114.73927	114.73927			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 03/02/2022	Index Future		299.96100	299.96100	299.70300	299.70300			0.00	0.00	0	483.0
IGOV		On 05/05/2022	Index Future		303.61500	303.61500	303.35500	303.35500			0.00	0.00	0	16.0
IGOV		On 04/08/2022	Index Future		307.39900	307.39900	307.13600	307.13600			0.00	0.00	0	0.0
IGOV		On 03/11/2022	Index Future		311.37100	311.37100	311.10500	311.10500			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/12/2021	Jibar Tradeable Future		3.91500	96.08500	3.92500	96.07500			0.00	0.00	0	0.0
JIBAR FUTURE		On 19/01/2022	Jibar Tradeable Future		4.04500	95.95500	4.01500	95.98500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/02/2022	Jibar Tradeable Future		4.38000	95.62000	4.33500	95.66500			0.00	0.00	0	0.0
JIBAR FUTURE		On 16/03/2022	Jibar Tradeable Future		4.44500	95.55500	4.44500	95.55500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/04/2022	Jibar Tradeable Future		4.86000	95.14000	4.78000	95.22000			0.00	0.00	0	0.0
JIBAR FUTURE		On 18/05/2022	Jibar Tradeable Future		4.93000	95.07000	4.87000	95.13000			0.00	0.00	0	0.0
JIBAR FUTURE		On 15/06/2022	Jibar Tradeable Future		5.25000	94.75000	5.15000	94.85000			0.00	0.00	0	72.0
JIBAR FUTURE		On 21/09/2022	Jibar Tradeable Future		5.77500	94.22500	5.66500	94.33500			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/12/2022	Jibar Tradeable Future		6.34000	93.66000	6.07000	93.93000			0.00	0.00	0	68.0
JIBAR FUTURE		On 15/03/2023	Jibar Tradeable Future		6.64000	93.36000	6.55000	93.45000			0.00	0.00	0	0.0
JIBAR FUTURE		On 21/06/2023	Jibar Tradeable Future		6.98500	93.01500	6.85500	93.14500			0.00	0.00	0	0.0
JIBAR FUTURE		On 20/09/2023	Jibar Tradeable Future		7.21500	92.78500	7.08500	92.91500			0.00	0.00	0	75.0
R186		On 03/02/2022	Bond Future		8.33118	109.92469	8.35489	109.82651		5.72	0.00	1,099,246.90	10	54,129.0
R186		On 05/05/2022	Bond Future		8.57337	111.23721	8.59866	111.13824		5.51	0.00	0.00	0	4,514.0
R186		On 05/05/2022	Bond Future	6.73	Call	44.91000	0.04491	42.77000	0.04277	44.910	5.21	0.03	0	3,600.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Opt Inter
R186	On 05/05/2022	Bond Future	7.28	Call	148.53000	0.14853		141.83000	0.14183	148.530	5.03	0.09	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	7.48	Call	221.56000	0.22156		211.85000	0.21185	221.560	4.97	0.12	0.00	0	3,600.0	
R186	On 05/05/2022	Bond Future	7.88	Call	549.45000	0.54945		529.29000	0.52929	549.450	5.21	0.24	0.00	0	435.0	
R186	On 05/05/2022	Bond Future	8.14	Call	878.68000	0.87868		849.92000	0.84992	878.680	5.36	0.34	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.35	Call	1,210.95000	1.21095		1,174.62000	1.17462	1,210.950	5.45	0.42	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	8.64	Put	1,509.74000	1.50974		1,561.54000	1.56154	1,509.740	5.56	0.47	0.00	0	4,035.0	
R186	On 05/05/2022	Bond Future	8.94	Put	1,054.63000	1.05463		1,095.61000	1.09561	1,054.630	5.71	0.36	0.00	0	454.0	
R186	On 05/05/2022	Bond Future	9.18	Put	786.54000	0.78654		819.80000	0.81980	786.540	5.86	0.29	0.00	0	454.0	
R186	On 04/08/2022	Bond Future			8.83691	107.27630		8.86404	107.17617		5.56	0.00	0.00	0	0.0	
R186	On 04/08/2022	Bond Future	6.96	Call	102.24000	0.10224		97.69000	0.09769	102.240	4.88	0.06	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	7.96	Call	633.55000	0.63355		612.38000	0.61238	633.550	5.07	0.24	0.00	0	3,600.0	
R186	On 04/08/2022	Bond Future	9.78	Put	874.45000	0.87445		903.99000	0.90399	874.450	6.19	0.26	0.00	0	3,600.0	
R186	On 03/11/2022	Bond Future			9.11101	108.67689		9.14015	108.57582		5.46	0.00	0.00	0	0.0	
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R197	On 03/02/2022	Bond Future			321.81584	321.81584		321.79732	321.79732			0.00	0.00	0	1,079.0	
R197	On 05/05/2022	Bond Future			325.73599	325.73599		325.71840	325.71840			0.00	0.00	0	237.0	
R197	On 04/08/2022	Bond Future			321.48403	321.48403		321.46664	321.46664			0.00	0.00	0	0.0	
R197	On 03/11/2022	Bond Future			325.59807	325.59807		325.58096	325.58096			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 03/02/2022	Bond Future			238.24821	238.24821		237.75887	237.75887			0.00	0.00	0	8,050.0	
R202	On 05/05/2022	Bond Future			241.15022	241.15022		240.65593	240.65593			0.00	0.00	0	413.0	
R202	On 04/08/2022	Bond Future			239.75010	239.75010		239.24977	239.24977			0.00	0.00	0	0.0	
R202	On 03/11/2022	Bond Future			242.81761	242.81761		242.31121	242.31121			0.00	0.00	0	0.0	
R202	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2023	On 03/02/2022	Bond Future			5.47352	105.74537		5.46985	105.74915		1.14	0.00	135,671,309.71	1,283	16,327.0	
R2023	On 05/05/2022	Bond Future			5.67468	103.09727		5.66937	103.10147		0.98	0.00	0.00	0	777.0	
R2023	On 04/08/2022	Bond Future			6.00076	104.33787		5.99268	104.34232		0.71	0.00	0.00	0	0.0	
R2023	On 03/11/2022	Bond Future			6.73507	101.77173		6.71991	101.77637		0.79	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 03/02/2022	Bond Future			9.88443	89.93791		9.92325	89.74147		9.29	0.00	534,680,874.95	5,945	84,074.0	
R2030	On 03/02/2022	Bond Future	8.39	Call	14.08000	0.01408		12.53000	0.01253	14.080	8.57	0.01	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.80	Call	70.35000	0.07035		63.22000	0.06322	70.350	8.50	0.05	0.00	0	950.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	86.27000	0.08627		77.72000	0.07772	86.270	8.54	0.06	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.10	Call	214.46000	0.21446		195.46000	0.19546	214.460	8.75	0.13	0.00	0	4,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	3,216.13000	3.21613		3,376.93000	3.37693	3,216.130	8.97	0.77	0.00	0	101.0	

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
R2030	On 03/02/2022	Bond Future	9.40	Call	519.82000	0.51982	480.12000	0.48012	519.820	9.02	0.25	0.00	0	950.0		
R2030	On 03/02/2022	Bond Future	9.60	Call	840.68000	0.84068	782.80000	0.78280	840.680	9.18	0.35	0.00	0	1,000.0		
R2030	On 03/02/2022	Bond Future	9.78	Put	1,748.59000	1.74859	1,868.81000	1.86881	1,748.590	9.31	0.55	0.00	0	101.0		
R2030	On 03/02/2022	Bond Future	9.90	Put	1,438.74000	1.43874	1,546.26000	1.54626	1,438.740	9.41	0.48	0.00	0	8,000.0		
R2030	On 03/02/2022	Bond Future	10.85	Put	244.53000	0.24453	274.72000	0.27472	244.530	10.58	0.12	0.00	0	1,000.0		
R2030	On 05/05/2022	Bond Future			10.11431	91.01230	10.15493	90.81390		8.91	0.00	0.00	0	14,727.0		
R2030	On 05/05/2022	Bond Future	7.73	Call	18.18000	0.01818	16.58000	0.01658	18.180	8.44	0.01	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.14	Call	52.52000	0.05252	48.20000	0.04820	52.520	8.35	0.03	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	8.47	Call	113.69000	0.11369	104.88000	0.10488	113.690	8.28	0.05	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	8.81	Call	239.99000	0.23999	222.86000	0.22286	239.990	8.26	0.10	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	8.89	Call	290.00000	0.29000	269.94000	0.26994	290.000	8.32	0.12	0.00	0	1,800.0		
R2030	On 05/05/2022	Bond Future	9.35	Put	4,578.24000	4.57824	4,734.20000	4.73420	4,578.240	8.65	0.76	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	9.95	Put	2,616.68000	2.61668	2,733.23000	2.73323	2,616.680	9.04	0.55	0.00	0	1,073.0		
R2030	On 05/05/2022	Bond Future	10.20	Put	2,025.29000	2.02529	2,124.45000	2.12445	2,025.290	9.26	0.46	0.00	0	200.0		
R2030	On 05/05/2022	Bond Future	11.04	Put	828.27000	0.82827	879.55000	0.87955	828.270	10.26	0.22	0.00	0	1,800.0		
R2030	On 04/08/2022	Bond Future			10.36202	88.08337	10.40470	87.88254		8.87	0.00	0.00	0	0.0		
R2030	On 04/08/2022	Bond Future	8.30	Call	136.70000	0.13670	127.32000	0.12732	136.700	8.25	0.05	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	9.05	Call	488.89000	0.48889	460.58000	0.46058	488.890	8.25	0.16	0.00	0	800.0		
R2030	On 04/08/2022	Bond Future	10.95	Put	1,644.55000	1.64455	1,717.92000	1.71792	1,644.550	9.73	0.33	0.00	0	800.0		
R2030	On 03/11/2022	Bond Future			10.60118	89.24063	10.64593	89.03753		8.64	0.00	0.00	0	0.0		
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0		
R2032	On 03/02/2022	Bond Future			10.36260	89.87987	10.40636	89.63387		10.31	0.00	0.00	0	108,080.0		
R2032	On 03/02/2022	Bond Future	8.91	Call	12.09000	0.01209	10.40000	0.01040	12.090	9.04	0.01	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.14	Call	32.33000	0.03233	28.01000	0.02801	32.330	8.94	0.02	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	9.58	Call	211.74000	0.21174	188.97000	0.18897	211.740	9.40	0.12	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	9.62	Call	244.97000	0.24497	219.25000	0.21925	244.970	9.46	0.13	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	9.81	Put	3,644.60000	3.64460	3,847.92000	3.84792	3,644.600	9.75	0.79	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	9.90	Call	590.21000	0.59021	537.93000	0.53793	590.210	9.89	0.26	0.00	0	900.0		
R2032	On 03/02/2022	Bond Future	9.90	Put	3,248.94000	3.24894	3,442.66000	3.44266	3,248.940	9.89	0.74	0.00	0	900.0		
R2032	On 03/02/2022	Bond Future	10.14	Put	2,322.87000	2.32287	2,487.59000	2.48759	2,322.870	10.19	0.61	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.35	Put	1,672.17000	1.67217	1,809.16000	1.80916	1,672.170	10.42	0.50	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	10.45	Put	1,414.60000	1.41460	1,538.33000	1.53833	1,414.600	10.53	0.44	0.00	0	198.0		
R2032	On 03/02/2022	Bond Future	10.53	Put	1,233.38000	1.23338	1,346.72000	1.34672	1,233.380	10.63	0.40	0.00	0	210.0		
R2032	On 03/02/2022	Bond Future	10.66	Put	984.49000	0.98449	1,081.80000	1.08180	984.490	10.82	0.34	0.00	0	97.0		
R2032	On 03/02/2022	Bond Future	10.90	Put	640.14000	0.64014	711.52000	0.71152	640.140	11.22	0.24	0.00	0	900.0		
R2032	On 03/02/2022	Bond Future	10.95	Put	584.19000	0.58419	650.84000	0.65084	584.190	11.30	0.22	0.00	0	400.0		
R2032	On 03/02/2022	Bond Future	11.13	Put	417.99000	0.41799	469.55000	0.46955	417.990	11.61	0.17	0.00	0	210.0		
R2032	On 05/05/2022	Bond Future			10.57964	86.80652	10.62526	86.55792		10.28	0.00	0.00	0	20,384.0		
R2032	On 05/05/2022	Bond Future	9.58	Call	471.16000	0.47116	435.37000	0.43537	471.160	9.55	0.17	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.18	Call	1,432.70000	1.43270	1,350.04000	1.35004	1,432.700	10.22	0.37	0.00	0	780.0		
R2032	On 05/05/2022	Bond Future	10.29	Call	1,678.43000	1.67843	1,586.06000	1.58606	1,678.430	10.32	0.41	0.00	0	993.0		
R2032	On 05/05/2022	Bond Future	10.98	Put	1,603.42000	1.60342	1,700.65000	1.70065	1,603.420	11.16	0.35	0.00	0	993.0		

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	05/05/2022	Bond Future	11.18	Put	1,295.74000	1.29574	1,378.59000	1.37859	1,295.740	11.46	0.30	0.00	0	780.00
R2032	On	04/08/2022	Bond Future			10.80544	87.82913	10.85309	87.57750		9.88	0.00	0.00	0	0.00
R2032	On	04/08/2022	Bond Future	8.97	Call	190.80000	0.19080	175.80000	0.17580	190.800	8.92	0.07	0.00	0	800.00
R2032	On	04/08/2022	Bond Future	9.72	Call	741.98000	0.74198	695.62000	0.69562	741.980	9.21	0.20	0.00	0	800.00
R2032	On	04/08/2022	Bond Future	11.60	Put	1,519.62000	1.51962	1,598.73000	1.59873	1,519.620	11.06	0.29	0.00	0	800.00
R2032	On	03/11/2022	Bond Future			11.03346	84.83746	11.08322	84.58290		10.12	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			10.76447	90.84842	10.79782	90.63984		11.48	0.00	88,577,209.50	975	103,268.00
R2035	On	03/02/2022	Bond Future	9.70	Call	85.49000	0.08549	78.26000	0.07826	85.490	10.28	0.05	0.00	0	683.00
R2035	On	03/02/2022	Bond Future	9.92	Call	212.29000	0.21229	196.20000	0.19620	212.290	10.64	0.11	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	10.10	Call	394.01000	0.39401	366.83000	0.36683	394.010	10.93	0.17	0.00	0	280.00
R2035	On	03/02/2022	Bond Future	10.24	Call	596.68000	0.59668	558.51000	0.55851	596.680	11.16	0.24	0.00	0	500.00
R2035	On	03/02/2022	Bond Future	10.26	Call	630.00000	0.63000	590.11000	0.59011	630.000	11.19	0.24	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	10.34	Put	3,491.76000	3.49176	3,653.31000	3.65331	3,491.760	11.29	0.72	0.00	0	500.00
R2035	On	03/02/2022	Bond Future	10.35	Call	792.27000	0.79227	744.31000	0.74431	792.270	11.30	0.29	0.00	0	1,600.00
R2035	On	03/02/2022	Bond Future	10.61	Put	2,381.22000	2.38122	2,515.37000	2.51537	2,381.220	11.61	0.57	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	10.65	Put	2,240.75000	2.24075	2,370.58000	2.37058	2,240.750	11.66	0.55	0.00	0	683.00
R2035	On	03/02/2022	Bond Future	11.03	Put	1,220.50000	1.22050	1,309.82000	1.30982	1,220.500	12.28	0.36	0.00	0	280.00
R2035	On	03/02/2022	Bond Future	11.05	Put	1,180.85000	1.18085	1,268.20000	1.26820	1,180.850	12.32	0.35	0.00	0	1,600.00
R2035	On	03/02/2022	Bond Future	11.11	Put	1,068.81000	1.06881	1,150.40000	1.15040	1,068.810	12.44	0.32	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	11.28	Put	801.32000	0.80132	867.86000	0.86786	801.320	12.77	0.26	0.00	0	200.00
R2035	On	03/02/2022	Bond Future	11.33	Put	735.26000	0.73526	797.76000	0.79776	735.260	12.87	0.24	0.00	0	500.00
R2035	On	03/02/2022	Bond Future	11.39	Put	662.74000	0.66274	720.64000	0.72064	662.740	12.99	0.22	0.00	0	683.00
R2035	On	03/02/2022	Bond Future	11.73	Put	355.95000	0.35595	392.08000	0.39208	355.950	13.56	0.13	0.00	0	280.00
R2035	On	03/02/2022	Bond Future	11.88	Put	267.22000	0.26722	296.07000	0.29607	267.220	13.79	0.10	0.00	0	1,800.00
R2035	On	05/05/2022	Bond Future			10.96927	87.45489	11.00394	87.24412		11.49	0.00	0.00	0	8,926.00
R2035	On	05/05/2022	Bond Future	10.72	Call	1,979.28000	1.97928	1,899.17000	1.89917	1,979.280	11.46	0.42	0.00	0	1,200.00
R2035	On	05/05/2022	Bond Future	10.82	Put	3,175.48000	3.17548	3,298.56000	3.29856	3,175.480	11.56	0.54	0.00	0	1,200.00
R2035	On	05/05/2022	Bond Future	12.64	Put	467.01000	0.46701	495.81000	0.49581	467.010	14.48	0.11	0.00	0	1,200.00
R2035	On	04/08/2022	Bond Future			11.18431	88.48348	11.22043	88.27025		11.05	0.00	0.00	0	0.00
R2035	On	04/08/2022	Bond Future	9.53	Call	302.33000	0.30233	285.59000	0.28559	302.330	9.97	0.09	0.00	0	400.00
R2035	On	04/08/2022	Bond Future	9.84	Call	524.62000	0.52462	497.81000	0.49781	524.620	10.02	0.14	0.00	0	100.00
R2035	On	04/08/2022	Bond Future	10.53	Call	1,578.00000	1.57800	1,515.43000	1.51543	1,578.000	10.63	0.32	0.00	0	400.00
R2035	On	04/08/2022	Bond Future	10.64	Put	5,128.19000	5.12819	5,272.17000	5.27217	5,128.190	10.73	0.64	0.00	0	100.00
R2035	On	04/08/2022	Bond Future	11.13	Put	3,441.38000	3.44138	3,554.96000	3.55496	3,441.380	11.16	0.50	0.00	0	100.00
R2035	On	04/08/2022	Bond Future	12.18	Put	1,431.64000	1.43164	1,491.13000	1.49113	1,431.640	12.52	0.25	0.00	0	400.00
R2035	On	03/11/2022	Bond Future			11.40033	85.16963	11.43794	84.95394		11.41	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			10.92512	82.49756	10.96346	82.25597		12.69	0.00	526,746,920.60	6,385	118,670.00
R2037	On	05/05/2022	Bond Future			11.12631	83.48320	11.16614	83.23905		12.14	0.00	0.00	0	11,855.00
R2037	On	04/08/2022	Bond Future			11.33937	80.21124	11.38088	79.96412		12.29	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	652.62000	0.65262	615.44000	0.61544	652.620	11.30	0.17	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	10.90	Put	4,812.09000	4.81209	4,969.93000	4.96993	4,812.090	12.20	0.61	0.00	0	50.0	
R2037	On	04/08/2022	Bond Future	11.42	Put	3,145.34000	3.14534	3,266.23000	3.26623	3,145.340	12.75	0.46	0.00	0	50.0	
R2037	On	03/11/2022	Bond Future			11.54100	81.26943	11.58413	81.01947		12.09	0.00	0.00	0	0.0	
R2037	On	31/01/2037	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On	06/10/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0.00	0	0.0
R2040	On	03/02/2022	Bond Future			11.01003	84.59583	11.04830	84.33635		13.26	0.00	131,800,303.14	1,558	78,077.0	
R2040	On	05/05/2022	Bond Future			11.20416	85.60663	11.24393	85.34432		12.67	0.00	0.00	0	8,498.0	
R2040	On	05/05/2022	Bond Future	9.82	Call	213.80000	0.21380	197.28000	0.19728	213.800	11.33	0.08	0.00	0	1,200.0	
R2040	On	05/05/2022	Bond Future	10.57	Call	1,161.86000	1.16186	1,096.55000	1.09655	1,161.860	12.15	0.28	0.00	0	1,200.0	
R2040	On	05/05/2022	Bond Future	13.04	Put	438.47000	0.43847	469.38000	0.46938	438.470	16.34	0.10	0.00	0	1,200.0	
R2040	On	04/08/2022	Bond Future			11.40946	82.10908	11.45089	81.84370		12.85	0.00	0.00	0	0.0	
R2040	On	04/08/2022	Bond Future	9.70	Call	291.12000	0.29112	272.02000	0.27202	291.120	11.68	0.08	0.00	0	460.0	
R2040	On	04/08/2022	Bond Future	10.70	Call	1,564.49000	1.56449	1,490.02000	1.49002	1,564.490	12.27	0.31	0.00	0	460.0	
R2040	On	04/08/2022	Bond Future	12.24	Put	1,761.82000	1.76182	1,842.70000	1.84270	1,761.820	14.29	0.28	0.00	0	460.0	
R2040	On	03/11/2022	Bond Future			11.60319	83.19277	11.64625	82.92421		12.63	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	03/02/2022	Bond Future			11.03774	81.41640	11.08106	81.11788		13.89	0.00	0.00	0	56,374.0	
R2044	On	05/05/2022	Bond Future			11.22209	82.38925	11.26711	82.08744		13.27	0.00	0.00	0	5,735.0	
R2044	On	04/08/2022	Bond Future			11.41670	78.97902	11.46361	78.67359		13.46	0.00	0.00	0	0.0	
R2044	On	03/11/2022	Bond Future			11.59994	80.02141	11.64869	79.71232		13.23	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	03/02/2022	Bond Future			10.97490	84.86026	11.01820	84.55272		13.60	0.00	1,009,837,094.00	11,900	191,023.0	
R2048	On	03/02/2022	Bond Future	10.00	Call	126.71000	0.12671	112.01000	0.11201	126.710	12.49	0.06	0.00	0	1,300.0	
R2048	On	03/02/2022	Bond Future	10.20	Call	276.98000	0.27698	247.95000	0.24795	276.980	12.76	0.12	0.00	0	900.0	
R2048	On	03/02/2022	Bond Future	10.40	Call	538.77000	0.53877	488.29000	0.48829	538.770	13.09	0.20	0.00	0	100.0	
R2048	On	03/02/2022	Bond Future	10.70	Call	1,183.93000	1.18393	1,090.31000	1.09031	1,183.930	13.53	0.36	0.00	0	1,300.0	
R2048	On	03/02/2022	Bond Future	10.90	Call	1,799.88000	1.79988	1,673.23000	1.67323	1,799.880	13.83	0.47	0.00	0	900.0	
R2048	On	03/02/2022	Bond Future	11.00	Call	2,161.96000	2.16196	2,018.56000	2.01856	2,161.960	13.99	0.53	0.00	0	100.0	
R2048	On	05/05/2022	Bond Future			11.14796	81.45833	11.19295	81.14740		13.69	0.00	0.00	0	2,035.0	
R2048	On	04/08/2022	Bond Future			11.32833	82.41586	11.37518	82.10116		13.17	0.00	0.00	0	0.0	
R2048	On	03/11/2022	Bond Future			11.50783	79.08582	11.55656	78.76739		13.64	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	03/02/2022	Bond Future			10.69757	70.18241	10.73049	70.00201		12.80	0.00	0.00	0	19,954.0	
R209	On	05/05/2022	Bond Future			10.88062	67.87906	10.91472	67.69678		12.79	0.00	0.00	0	5,396.0	
R209	On	05/05/2022	Bond Future	9.75	Call	295.61000	0.29561	277.24000	0.27724	295.610	11.34	0.12	0.00	0	8,525.0	
R209	On	05/05/2022	Bond Future	10.75	Put	2,680.96000	2.68096	2,786.06000	2.78606	2,680.960	12.79	0.53	0.00	0	12,050.0	
R209	On	05/05/2022	Bond Future	12.00	Put	678.53000	0.67853	717.18000	0.71718	678.530	14.93	0.18	0.00	0	12,050.0	
R209	On	04/08/2022	Bond Future			11.06872	68.67777	11.10410	68.49330		12.34	0.00	0.00	0	0.0	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 03/11/2022	Bond Future			11.25626		66.44041		11.29295	66.25378		12.71	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 03/02/2022	Bond Future			211.81316		211.81316		212.03626	212.03626			0.00	0.00	0	1,381.0
R210	On 05/05/2022	Bond Future			211.54149		211.54149		211.76794	211.76794			0.00	0.00	0	104.0
R210	On 04/08/2022	Bond Future			214.20626		214.20626		214.43598	214.43598			0.00	0.00	0	0.0
R210	On 03/11/2022	Bond Future			214.03751		214.03751		214.27041	214.27041			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 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future			10.15958		84.68257		10.19823	84.48535		9.99	0.00	0.00	0	20,884.0
R213	On 03/02/2022	Bond Future	8.63	Call	9.79000		0.00979		8.67000	0.00867	9.790	8.96	0.01	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	20.31000		0.02031		18.04000	0.01804	20.310	8.91	0.02	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	88.49000		0.08849		79.62000	0.07962	88.490	9.02	0.06	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	117.83000		0.11783		106.43000	0.10643	117.830	9.11	0.08	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,435.47000		3.43547		3,600.45000	3.60045	3,435.470	9.55	0.79	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,730.14000		2.73014		2,879.96000	2.87996	2,730.140	9.78	0.71	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,931.40000		1.93140		2,057.76000	2.05776	1,931.400	9.99	0.58	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,524.23000		1.52423		1,634.82000	1.63482	1,524.230	10.13	0.50	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,475.05000		1.47505		1,583.53000	1.58353	1,475.050	10.15	0.49	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,290.21000		1.29021		1,390.26000	1.39026	1,290.210	10.23	0.44	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	702.43000		0.70243		768.81000	0.76881	702.430	10.73	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	619.04000		0.61904		679.62000	0.67962	619.040	10.84	0.25	0.00	0	220.0
R213	On 05/05/2022	Bond Future			10.37212		82.16146		10.41239	81.96222		9.98	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future			10.59694		83.13023		10.63902	82.92858		9.50	0.00	0.00	0	0.0
R213	On 03/11/2022	Bond Future			10.82572		80.68947		10.86968	80.48549		9.62	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 03/02/2022	Bond Future			11.02159		67.16859		11.05968	66.95515		13.77	0.00	0.00	0	19,929.0
R214	On 05/05/2022	Bond Future			11.19689		64.69072		11.23636	64.47496		13.82	0.00	0.00	0	441.0
R214	On 04/08/2022	Bond Future			11.37931		65.45093		11.42028	65.23265		13.33	0.00	0.00	0	0.0
R214	On 03/11/2022	Bond Future			11.56091		63.03305		11.60342	62.81212		13.80	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

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	0.0
<b>Total for Derivatives :</b>											<b>2,436,375,508.80</b>	<b>28,057</b>	<b>1 148 304.0</b>
<b>Grand Total:</b>											<b>2,436,375,508.80</b>	<b>28,057</b>	<b>1 148 304.0</b>