

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2024

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
										Option				
Derivatives														
AL37	On 01/08/2024	Index Future	0.00		957.63800	957.63800	0.00000	962.79900	962.79900		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		980.26400	980.26400	0.00000	985.56700	985.56700		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,001.59800	1,001.59800	0.00000	1,007.05800	1,007.05800		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,023.48500	1,023.48500	0.00000	1,029.13100	1,029.13100		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,044.92200	1,044.92200	0.00000	1,050.62300	1,050.62300		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,107.72600	1,107.72600	0.00000	1,115.33900	1,115.33900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,133.89800	1,133.89800	0.00000	1,141.71400	1,141.71400		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,158.57600	1,158.57600	0.00000	1,166.61000	1,166.61000		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,183.89300	1,183.89300	0.00000	1,192.18000	1,192.18000		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,208.69000	1,208.69000	0.00000	1,217.07700	1,217.07700		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		963.67800	963.67800	0.00000	969.78200	969.78200		0.00	0.00	0	91.00
ALBI	On 07/11/2024	Index Future	0.00		986.44700	986.44700	0.00000	992.71500	992.71500		0.00	0.00	0	16.00
ALBI	On 06/02/2025	Index Future	0.00		1,007.91600	1,007.91600	0.00000	1,014.36200	1,014.36200		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,029.94100	1,029.94100	0.00000	1,036.59400	1,036.59400		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,051.51300	1,051.51300	0.00000	1,058.24200	1,058.24200		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		12.97636	74.13901	0.00000	12.86045	74.62654		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.15997	72.10685	0.00000	13.03801	72.60741		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.34998	73.69181	0.00000	13.22153	74.20619		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		13.54362	71.51218	0.00000	13.40790	72.04254		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		13.76618	73.01847	0.00000	13.62517	73.55487		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.31777	69.86648	0.00000	13.20714	70.41428		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.47791	67.26672	0.00000	13.36205	67.82897		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.63543	68.74456	0.00000	13.51421	69.32184		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		13.80172	65.99130	0.00000	13.67436	66.58569		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		13.98496	67.37824	0.00000	13.85319	67.98024		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		949.35200	949.35200	0.00000	955.37200	955.37200		0.00	0.00	0	726.00
GOVI	On 07/11/2024	GOVI	0.00		971.78200	971.78200	0.00000	977.96400	977.96400		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		992.93200	992.93200	0.00000	999.28900	999.28900		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,014.62900	1,014.62900	0.00000	1,021.19100	1,021.19100		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,035.88100	1,035.88100	0.00000	1,042.51700	1,042.51700		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.96169	181.96169	0.00000	181.91144	181.91144		0.00	0.00	0	4,870.00
I2025	On 07/11/2024	Bond Future	0.00		186.30821	186.30821	0.00000	186.26031	186.26031		0.00	0.00	0	4,944.00
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		130.98633	130.98633	0.00000	131.05645	131.05645		0.00	0.00	0	9,526.00
I2029	On 07/11/2024	Bond Future	0.00		132.71007	132.71007	0.00000	132.78435	132.78435		0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		135.62879	135.62879	0.00000	135.70982	135.70982		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	ContractsTraded	Open Interest
I2029	On 08/05/2025	Bond Future	0.00	137.18239	137.18239	0.00000	137.27386	137.27386		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.08242	140.08242	0.00000	140.16659	140.16659		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	122.47716	122.47716	0.00000	122.52406	122.52406		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	123.89981	123.89981	0.00000	123.95010	123.95010		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.62480	126.62480	0.00000	126.68101	126.68101		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	127.87926	127.87926	0.00000	127.94476	127.94476		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.58272	130.58272	0.00000	130.64100	130.64100		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.13338	131.13338	0.00000	131.07993	131.07993		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	134.26579	134.26579	0.00000	134.21353	134.21353		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	135.09288	135.09288	0.00000	135.04473	135.04473		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	138.07328	138.07328	0.00000	138.03253	138.03253		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.81496	138.81496	0.00000	138.76413	138.76413		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.67438	113.67438	0.00000	114.05668	114.05668		0.00	0.00	0.00	0	12,603.00
I2046	On 07/11/2024	Bond Future	0.00	114.18176	114.18176	0.00000	114.57544	114.57544		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	116.69258	116.69258	0.00000	117.09936	117.09936		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	117.00525	117.00525	0.00000	117.42856	117.42856		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	119.47680	119.47680	0.00000	119.90096	119.90096		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.26778	112.26778	0.00000	112.79093	112.79093		0.00	0.00	0.00	0	11,346.00
I2050	On 07/11/2024	Bond Future	0.00	114.94956	114.94956	0.00000	115.48739	115.48739		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	115.10950	115.10950	0.00000	115.66356	115.66356		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	117.64900	117.64900	0.00000	118.22266	118.22266		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	117.70969	117.70969	0.00000	118.28747	118.28747		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	350.00500	350.00500	0.00000	350.52700	350.52700		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	358.36500	358.36500	0.00000	358.90700	358.90700		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	366.24700	366.24700	0.00000	366.81500	366.81500		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	374.33100	374.33100	0.00000	374.93600	374.93600		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	382.25000	382.25000	0.00000	382.84500	382.84500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00







Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	242.25381	242.25381	0.00000	242.17178	242.17178	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	247.58140	247.58140	0.00000	247.50696	247.50696	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	249.61589	249.61589	0.00000	249.55539	249.55539	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.89112	254.89112	0.00000	254.81257	254.81257	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.09317	84.27553	0.00000	10.95981	84.81384	8.89	0.00	0.00	0	25,429.00
R213	On 07/11/2024	Bond Future	0.00	11.21569	82.70504	0.00000	11.07442	83.25768	8.82	0.00	0.00	0	38,437.00
R213	On 06/02/2025	Bond Future	0.00	11.34794	84.50438	0.00000	11.19806	85.07227	8.43	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.48023	82.78633	0.00000	11.32065	83.37192	8.39	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.64645	84.51481	0.00000	11.47926	85.10682	8.00	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.61483	60.71305	0.00000	12.50388	61.22049	14.76	0.00	47,234,752.90	778	11,076.00
R214	On 07/11/2024	Bond Future	0.00	12.74228	58.84022	0.00000	12.62670	59.36082	15.13	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.87210	60.12014	0.00000	12.75160	60.65439	14.74	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.99869	58.12388	0.00000	12.87289	58.67352	15.11	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	13.14442	59.33607	0.00000	13.01471	59.89308	14.68	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										177,445,763.74		2,114	1,686,795.00
Grand Total:										177,445,763.74		2,114	1,686,795.00