

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2024

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		986.73100	986.73100	0.00000	983.73000	983.73000		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		1,009.85200	1,009.85200	0.00000	1,006.77600	1,006.77600		0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,031.70000	1,031.70000	0.00000	1,028.54900	1,028.54900		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,053.86400	1,053.86400	0.00000	1,050.63500	1,050.63500		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,076.11500	1,076.11500	0.00000	1,072.80800	1,072.80800		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,162.00900	1,162.00900	0.00000	1,155.17100	1,155.17100		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,189.23600	1,189.23600	0.00000	1,182.23300	1,182.23300		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,214.96500	1,214.96500	0.00000	1,207.80100	1,207.80100		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,241.06500	1,241.06500	0.00000	1,233.73700	1,233.73700		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,267.27000	1,267.27000	0.00000	1,259.77300	1,259.77300		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		1,006.48400	1,006.48400	0.00000	1,000.59500	1,000.59500		0.00	0.00	0	121.00
ALBI	On 07/11/2024	Index Future	0.00		1,030.06800	1,030.06800	0.00000	1,024.03700	1,024.03700		0.00	0.00	0	16.00
ALBI	On 06/02/2025	Index Future	0.00		1,052.35300	1,052.35300	0.00000	1,046.18300	1,046.18300		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,074.96000	1,074.96000	0.00000	1,068.64800	1,068.64800		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,097.65800	1,097.65800	0.00000	1,091.20000	1,091.20000		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		12.09624	77.95499	0.00000	12.20945	77.44913		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		12.24044	75.99925	0.00000	12.35910	75.48131		0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		12.38974	77.66003	0.00000	12.51392	77.13056		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		12.54522	75.53985	0.00000	12.67520	74.99863		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		12.71611	77.14569	0.00000	12.85233	76.59260		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		12.54239	73.86434	0.00000	12.67046	73.17784		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		12.67155	71.34589	0.00000	12.80506	70.64298		0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		12.79837	72.90428	0.00000	12.93714	72.18584		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.93504	70.21591	0.00000	13.07951	69.48158		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		13.07930	71.70621	0.00000	13.22965	70.95596		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		991.40900	991.40900	0.00000	985.67000	985.67000		0.00	0.00	0	721.00
GOVI	On 07/11/2024	GOVI	0.00		1,014.63900	1,014.63900	0.00000	1,008.76200	1,008.76200		0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,036.59000	1,036.59000	0.00000	1,030.57700	1,030.57700		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,058.85900	1,058.85900	0.00000	1,052.70700	1,052.70700		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,081.21600	1,081.21600	0.00000	1,074.92400	1,074.92400		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		181.70560	181.70560	0.00000	181.89266	181.89266		0.00	0.00	0	4,600.00
I2025	On 07/11/2024	Bond Future	0.00		186.01066	186.01066	0.00000	186.20188	186.20188		0.00	0.00	0	4,870.00
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		131.38347	131.38347	0.00000	131.61933	131.61933		0.00	0.00	0	9,944.00
I2029	On 07/11/2024	Bond Future	0.00		133.09447	133.09447	0.00000	133.33570	133.33570		0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00		136.00396	136.00396	0.00000	136.25007	136.25007		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
I2029	On 08/05/2025	Bond Future	0.00	137.52130	137.52130	0.00000	137.77180	137.77180		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.45151	140.45151	0.00000	140.70689	140.70689		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	124.06606	124.06606	0.00000	123.73562	123.73562		0.00	0.00	1,364,726.66	11	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.50517	125.50517	0.00000	125.16681	125.16681		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.24887	128.24887	0.00000	127.90277	127.90277		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.49734	129.49734	0.00000	129.14284	129.14284		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.25677	132.25677	0.00000	131.89421	131.89421		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	133.32209	133.32209	0.00000	133.76911	133.76911		0.00	0.00	3,199,730.16	24	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.48081	136.48081	0.00000	136.93830	136.93830		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.34594	137.34594	0.00000	137.81235	137.81235		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.32470	140.32470	0.00000	140.80088	140.80088		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.15154	141.15154	0.00000	141.63622	141.63622		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	116.26756	116.26756	0.00000	115.92104	115.92104		0.00	0.00	3,139,224.12	27	12,779.00
I2046	On 07/11/2024	Bond Future	0.00	116.81954	116.81954	0.00000	116.46461	116.46461		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	119.37305	119.37305	0.00000	119.01001	119.01001		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.71014	119.71014	0.00000	119.33794	119.33794		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.25946	122.25946	0.00000	121.87890	121.87890		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	115.18606	115.18606	0.00000	114.80014	114.80014		0.00	0.00	2,418,907.26	21	11,340.00
I2050	On 07/11/2024	Bond Future	0.00	117.91523	117.91523	0.00000	117.51979	117.51979		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	118.13267	118.13267	0.00000	117.72803	117.72803		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.69486	120.69486	0.00000	120.28110	120.28110		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.85466	120.85466	0.00000	120.43041	120.43041		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	355.35500	355.35500	0.00000	355.05900	355.05900		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	363.77500	363.77500	0.00000	363.47100	363.47100		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	371.73100	371.73100	0.00000	371.41700	371.41700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.80000	379.80000	0.00000	379.47500	379.47500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	387.90100	387.90100	0.00000	387.56500	387.56500		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	237.91829	237.91829	0.00000	238.37980	238.37980	0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	240.21605	240.21605	0.00000	240.68793	240.68793	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	245.46703	245.46703	0.00000	245.94859	245.94859	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	247.37780	247.37780	0.00000	247.86799	247.86799	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	252.64766	252.64766	0.00000	253.14730	253.14730	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.36090	87.28687	0.00000	10.43300	86.98427	8.13	0.00	0.00	0	29,996.00
R213	On 07/11/2024		Bond Future	0.00	10.44663	85.77069	0.00000	10.52277	85.46086	8.16	0.00	0.00	0	63,579.00
R213	On 06/02/2025		Bond Future	0.00	10.53982	87.62525	0.00000	10.62014	87.30850	7.86	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.63622	85.94331	0.00000	10.72099	85.61948	8.10	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.74963	87.75338	0.00000	10.83934	87.42236	7.85	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	11.81177	64.54698	0.00000	11.93933	63.91234	13.56	0.00	0.00	0	13,836.00
R214	On 07/11/2024		Bond Future	0.00	11.91097	62.75240	0.00000	12.04331	62.10279	14.11	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.01179	64.10916	0.00000	12.14893	63.44527	13.96	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,063.36000	2.06336	0.00000	1,799.50000	1.79950	2,063.360	13.28	0.44	0.00	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	3,356.78000	3.35678	0.00000	2,997.84000	2.99784	3,356.780	13.96	0.59	0.00	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	689.23000	0.68923	0.00000	813.21000	0.81321	689.230	16.09	(0.16)	0.00	554.00
R214	On 08/05/2025		Bond Future	0.00	12.11233	62.17676	0.00000	12.25432	61.49843	14.99	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.22237	63.48544	0.00000	12.36956	62.79254	15.00	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											154,558,118.56		1,660	1,727,339.00
Grand Total:											154,558,118.56		1,660	1,727,339.00