

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/01/2025

TO DATE : 29/01/2025

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2029 Bond Future					
2029 On 06/02/2025 Bond Future			Buy	90	0.00
2029 On 06/02/2025 Bond Future			Sell	90	0.00
2029 On 08/05/2025 Bond Future			Sell	90	0.00
2029 On 08/05/2025 Bond Future			Buy	90	0.00
2029 On 08/05/2025 Bond Future			Sell	700	0.00
2029 On 08/05/2025 Bond Future			Buy	700	0.00
2029 On 08/05/2025 Bond Future			Buy	1,380	0.00
2029 On 08/05/2025 Bond Future			Sell	1,380	0.00
2029 On 08/05/2025 Bond Future			Buy	1,380	0.00
2029 On 08/05/2025 Bond Future			Sell	1,380	0.00
2029 On 08/05/2025 Bond Future			Sell	1,380	0.00
2029 On 08/05/2025 Bond Future			Buy	1,380	0.00
2029 On 06/02/2025 Bond Future			Buy	1,380	0.00
2029 On 06/02/2025 Bond Future			Sell	1,380	0.00
2029 On 06/02/2025 Bond Future			Sell	1,380	0.00
2029 On 06/02/2025 Bond Future			Buy	1,380	0.00
2029 On 06/02/2025 Bond Future			Sell	1,380	0.00
2029 On 06/02/2025 Bond Future			Buy	1,380	0.00
I2033 Bond Future					
2033 On 06/02/2025 Bond Future			Sell	10	0.00

2033 On 06/02/2025 Bond Future	Buy	10	0.00
2033 On 08/05/2025 Bond Future	Buy	10	0.00
2033 On 08/05/2025 Bond Future	Sell	10	0.00
2033 On 08/05/2025 Bond Future	Sell	27	0.00
2033 On 08/05/2025 Bond Future	Buy	27	0.00
2033 On 08/05/2025 Bond Future	Sell	27	0.00
2033 On 08/05/2025 Bond Future	Buy	27	0.00
2033 On 08/05/2025 Bond Future	Sell	150	0.00
2033 On 08/05/2025 Bond Future	Buy	150	0.00
2033 On 06/02/2025 Bond Future	Buy	150	0.00
2033 On 06/02/2025 Bond Future	Sell	150	0.00
2033 On 06/02/2025 Bond Future	Sell	1,100	0.00
2033 On 06/02/2025 Bond Future	Buy	1,100	0.00
2033 On 06/02/2025 Bond Future	Sell	1,100	0.00
2033 On 06/02/2025 Bond Future	Buy	1,100	0.00
2033 On 06/02/2025 Bond Future	Sell	1,100	0.00
2033 On 06/02/2025 Bond Future	Buy	1,100	0.00
2033 On 08/05/2025 Bond Future	Sell	1,100	0.00
2033 On 08/05/2025 Bond Future	Buy	1,100	0.00
2033 On 08/05/2025 Bond Future	Sell	1,100	0.00
2033 On 08/05/2025 Bond Future	Buy	1,100	0.00
2033 On 08/05/2025 Bond Future	Sell	1,100	0.00
2033 On 08/05/2025 Bond Future	Buy	1,100	0.00
I2038 Bond Future			
2038 On 08/05/2025 Bond Future	Sell	70	0.00

2038 On 08/05/2025 Bond Future	Buy	70	0.00
2038 On 06/02/2025 Bond Future	Buy	70	0.00
2038 On 06/02/2025 Bond Future	Sell	70	0.00
2038 On 06/02/2025 Bond Future	Buy	340	0.00
2038 On 06/02/2025 Bond Future	Sell	340	0.00
2038 On 08/05/2025 Bond Future	Buy	340	0.00
2038 On 08/05/2025 Bond Future	Sell	340	0.00
2038 On 08/05/2025 Bond Future	Sell	610	0.00
2038 On 08/05/2025 Bond Future	Buy	610	0.00
2038 On 06/02/2025 Bond Future	Buy	610	0.00
2038 On 06/02/2025 Bond Future	Sell	610	0.00
2038 On 06/02/2025 Bond Future	Sell	680	0.00
2038 On 06/02/2025 Bond Future	Buy	680	0.00
2038 On 06/02/2025 Bond Future	Buy	680	0.00
2038 On 06/02/2025 Bond Future	Sell	680	0.00
2038 On 08/05/2025 Bond Future	Sell	680	0.00
2038 On 08/05/2025 Bond Future	Buy	680	0.00
2038 On 08/05/2025 Bond Future	Sell	680	0.00
2038 On 08/05/2025 Bond Future	Buy	680	0.00
R202 Bond Future			
R202 On 08/05/2025 Bond Future	Buy	7	0.00
R202 On 08/05/2025 Bond Future	Sell	7	0.00
R2030 Bond Future			
2030 On 08/05/2025 Bond Future	Sell	21	0.00
2030 On 08/05/2025 Bond Future	Buy	21	0.00

2030 On 08/05/2025 Bond Future	Sell	47	0.00
2030 On 08/05/2025 Bond Future	Buy	47	0.00
2030 On 08/05/2025 Bond Future	Sell	68	0.00
2030 On 08/05/2025 Bond Future	Buy	68	0.00
2030 On 08/05/2025 Bond Future	Buy	130	0.00
2030 On 08/05/2025 Bond Future	Sell	130	0.00
2030 On 06/02/2025 Bond Future	Buy	130	0.00
2030 On 06/02/2025 Bond Future	Sell	130	0.00
2030 On 06/02/2025 Bond Future	Buy	190	0.00
2030 On 06/02/2025 Bond Future	Buy	190	0.00
2030 On 06/02/2025 Bond Future	Sell	190	0.00
2030 On 06/02/2025 Bond Future	Sell	190	0.00
2030 On 06/02/2025 Bond Future	Sell	190	0.00
2030 On 06/02/2025 Bond Future	Buy	190	0.00
2030 On 08/05/2025 Bond Future	Buy	190	0.00
2030 On 08/05/2025 Bond Future	Buy	190	0.00
2030 On 08/05/2025 Bond Future	Sell	190	0.00
2030 On 08/05/2025 Bond Future	Sell	190	0.00
2030 On 08/05/2025 Bond Future	Buy	190	0.00
2030 On 08/05/2025 Bond Future	Sell	190	0.00
R2032 Bond Future			
2032 On 06/02/2025 Bond Future	Buy	12	0.00
2032 On 06/02/2025 Bond Future	Sell	12	0.00
2032 On 06/02/2025 Bond Future	Buy	12	0.00
2032 On 06/02/2025 Bond Future	Sell	12	0.00

2032 On 06/02/2025 Bond Future	Buy	12	0.00
2032 On 06/02/2025 Bond Future	Sell	12	0.00
2032 On 06/02/2025 Bond Future	Buy	100	0.00
2032 On 06/02/2025 Bond Future	Sell	100	0.00
2032 On 06/02/2025 Bond Future	Buy	100	0.00
2032 On 06/02/2025 Bond Future	Sell	100	0.00
2032 On 06/02/2025 Bond Future	Buy	100	0.00
2032 On 06/02/2025 Bond Future	Sell	100	0.00
2032 On 08/05/2025 Bond Future	Buy	100	0.00
2032 On 08/05/2025 Bond Future	Sell	100	0.00
2032 On 08/05/2025 Bond Future	Buy	100	0.00
2032 On 08/05/2025 Bond Future	Sell	100	0.00
2032 On 08/05/2025 Bond Future	Buy	100	0.00
2032 On 08/05/2025 Bond Future	Sell	100	0.00
2032 On 08/05/2025 Bond Future	Sell	400	0.00
2032 On 08/05/2025 Bond Future	Buy	400	0.00
2032 On 06/02/2025 Bond Future	Buy	400	0.00
2032 On 06/02/2025 Bond Future	Sell	400	0.00
R2033 Bond Future			
R033 On 08/05/2025 Bond Future	Buy	1	0.00
R033 On 08/05/2025 Bond Future	Sell	1	0.00
R2035 Bond Future			
R035 On 08/05/2025 Bond Future	Sell	10	0.00
R035 On 08/05/2025 Bond Future	Buy	10	0.00
R035 On 06/02/2025 Bond Future	Buy	10	0.00

R035 On 06/02/2025 Bond Future	Sell	10	0.00
R035 On 06/02/2025 Bond Future	Buy	13	0.00
R035 On 06/02/2025 Bond Future	Sell	13	0.00
R035 On 08/05/2025 Bond Future	Sell	13	0.00
R035 On 08/05/2025 Bond Future	Buy	13	0.00
R035 On 06/02/2025 Bond Future	Buy	18	0.00
R035 On 06/02/2025 Bond Future	Sell	18	0.00
R035 On 06/02/2025 Bond Future	Sell	18	0.00
R035 On 06/02/2025 Bond Future	Buy	18	0.00
R035 On 06/02/2025 Bond Future	Buy	18	0.00
R035 On 06/02/2025 Bond Future	Sell	18	0.00
R035 On 06/02/2025 Bond Future	Sell	53	0.00
R035 On 06/02/2025 Bond Future	Buy	53	0.00
R035 On 06/02/2025 Bond Future	Buy	53	0.00
R035 On 06/02/2025 Bond Future	Sell	53	0.00
R035 On 08/05/2025 Bond Future	Sell	53	0.00
R035 On 08/05/2025 Bond Future	Buy	53	0.00
R035 On 08/05/2025 Bond Future	Buy	53	0.00
R035 On 08/05/2025 Bond Future	Sell	53	0.00
R035 On 08/05/2025 Bond Future	Sell	85	0.00
R035 On 08/05/2025 Bond Future	Buy	85	0.00
R035 On 06/02/2025 Bond Future	Buy	85	0.00
R035 On 06/02/2025 Bond Future	Sell	85	0.00
R035 On 06/02/2025 Bond Future	Sell	100	0.00
R035 On 06/02/2025 Bond Future	Buy	100	0.00
R035 On 06/02/2025 Bond Future	Buy	100	0.00

R035 On 06/02/2025 Bond Future	Sell	100	0.00
R035 On 06/02/2025 Bond Future	Buy	100	0.00
R035 On 06/02/2025 Bond Future	Sell	100	0.00
R035 On 08/05/2025 Bond Future	Buy	100	0.00
R035 On 08/05/2025 Bond Future	Sell	100	0.00
R035 On 08/05/2025 Bond Future	Sell	100	0.00
R035 On 08/05/2025 Bond Future	Buy	100	0.00
R035 On 08/05/2025 Bond Future	Buy	100	0.00
R035 On 08/05/2025 Bond Future	Sell	100	0.00
R035 On 08/05/2025 Bond Future	Buy	108	0.00
R035 On 08/05/2025 Bond Future	Sell	108	0.00
R035 On 06/02/2025 Bond Future	Sell	108	0.00
R035 On 06/02/2025 Bond Future	Buy	108	0.00

R2037 Bond Future

2037 On 06/02/2025 Bond Future	Buy	19	0.00
2037 On 06/02/2025 Bond Future	Sell	19	0.00
2037 On 06/02/2025 Bond Future	Buy	19	0.00
2037 On 06/02/2025 Bond Future	Sell	19	0.00
2037 On 06/02/2025 Bond Future	Buy	19	0.00
2037 On 06/02/2025 Bond Future	Sell	19	0.00
2037 On 06/02/2025 Bond Future	Sell	100	0.00
2037 On 06/02/2025 Bond Future	Buy	100	0.00
2037 On 08/05/2025 Bond Future	Buy	100	0.00
2037 On 08/05/2025 Bond Future	Sell	100	0.00

R2040 Bond Future

2040 On 08/05/2025 Bond Future	Sell	25	0.00
2040 On 08/05/2025 Bond Future	Buy	25	0.00
2040 On 06/02/2025 Bond Future	Buy	25	0.00
2040 On 06/02/2025 Bond Future	Sell	25	0.00
2040 On 06/02/2025 Bond Future	Sell	37	0.00
2040 On 06/02/2025 Bond Future	Buy	37	0.00
2040 On 06/02/2025 Bond Future	Sell	37	0.00
2040 On 06/02/2025 Bond Future	Buy	37	0.00
2040 On 06/02/2025 Bond Future	Buy	37	0.00
2040 On 06/02/2025 Bond Future	Sell	37	0.00
2040 On 08/05/2025 Bond Future	Sell	50	0.00
2040 On 08/05/2025 Bond Future	Buy	50	0.00
2040 On 08/05/2025 Bond Future	Buy	50	0.00
2040 On 08/05/2025 Bond Future	Sell	50	0.00
2040 On 08/05/2025 Bond Future	Buy	50	0.00
2040 On 08/05/2025 Bond Future	Sell	50	0.00
2040 On 05/02/2026 Bond Future	Buy	50	0.00
2040 On 05/02/2026 Bond Future	Sell	50	0.00
2040 On 05/02/2026 Bond Future	Buy	50	0.00
2040 On 05/02/2026 Bond Future	Sell	50	0.00
2040 On 08/05/2025 Bond Future	Sell	53	0.00
2040 On 08/05/2025 Bond Future	Buy	53	0.00
2040 On 06/02/2025 Bond Future	Buy	53	0.00
2040 On 06/02/2025 Bond Future	Sell	53	0.00

2040 On 07/08/2025 Bond Future	Buy	54	0.00
2040 On 07/08/2025 Bond Future	Sell	54	0.00
2040 On 08/05/2025 Bond Future	Sell	78	0.00
2040 On 08/05/2025 Bond Future	Buy	78	0.00
2040 On 06/02/2025 Bond Future	Buy	78	0.00
2040 On 06/02/2025 Bond Future	Sell	78	0.00
2040 On 07/08/2025 Bond Future	Buy	95	0.00
2040 On 07/08/2025 Bond Future	Sell	95	0.00
2040 On 07/08/2025 Bond Future	Buy	167	0.00
2040 On 07/08/2025 Bond Future	Sell	167	0.00
2040 On 08/05/2025 Bond Future	Buy	250	0.00
2040 On 08/05/2025 Bond Future	Sell	250	0.00
2040 On 07/08/2025 Bond Future	Buy	338	0.00
2040 On 07/08/2025 Bond Future	Sell	338	0.00
2040 On 07/08/2025 Bond Future	Buy	808	0.00
2040 On 07/08/2025 Bond Future	Sell	808	0.00
2040 On 07/08/2025 Bond Future	Buy	973	0.00
2040 On 07/08/2025 Bond Future	Sell	973	0.00
2040 On 07/08/2025 Bond Future	Buy	1,543	0.00
2040 On 07/08/2025 Bond Future	Sell	1,543	0.00
2040 On 07/08/2025 Bond Future	Buy	3,978	0.00
2040 On 07/08/2025 Bond Future	Sell	3,978	0.00
R2044 Bond Future			
2044 On 06/02/2025 Bond Future	Buy	7	0.00
2044 On 06/02/2025 Bond Future	Sell	7	0.00

2044 On 06/02/2025 Bond Future	Buy	7	0.00
2044 On 06/02/2025 Bond Future	Sell	7	0.00
2044 On 06/02/2025 Bond Future	Buy	7	0.00
2044 On 06/02/2025 Bond Future	Sell	7	0.00
2044 On 08/05/2025 Bond Future	Buy	13	0.00
2044 On 08/05/2025 Bond Future	Sell	13	0.00
2044 On 08/05/2025 Bond Future	Buy	13	0.00
2044 On 08/05/2025 Bond Future	Sell	13	0.00
2044 On 08/05/2025 Bond Future	Buy	51	0.00
2044 On 08/05/2025 Bond Future	Sell	51	0.00
2044 On 08/05/2025 Bond Future	Buy	90	0.00
2044 On 08/05/2025 Bond Future	Sell	90	0.00
2044 On 08/05/2025 Bond Future	Buy	159	0.00
2044 On 08/05/2025 Bond Future	Sell	159	0.00
2044 On 08/05/2025 Bond Future	Sell	400	0.00
2044 On 08/05/2025 Bond Future	Sell	400	0.00
2044 On 08/05/2025 Bond Future	Buy	400	0.00
2044 On 08/05/2025 Bond Future	Buy	400	0.00
2044 On 08/05/2025 Bond Future	Sell	400	0.00
2044 On 08/05/2025 Bond Future	Buy	400	0.00
2044 On 06/02/2025 Bond Future	Buy	400	0.00
2044 On 06/02/2025 Bond Future	Buy	400	0.00
2044 On 06/02/2025 Bond Future	Sell	400	0.00
2044 On 06/02/2025 Bond Future	Sell	400	0.00
2044 On 06/02/2025 Bond Future	Buy	400	0.00
2044 On 06/02/2025 Bond Future	Sell	400	0.00

2044 On 08/05/2025 Bond Future	Buy	618	0.00
2044 On 08/05/2025 Bond Future	Sell	618	0.00
2044 On 08/05/2025 Bond Future	Buy	1,552	0.00
2044 On 08/05/2025 Bond Future	Sell	1,552	0.00
2044 On 08/05/2025 Bond Future	Buy	2,496	0.00
2044 On 08/05/2025 Bond Future	Sell	2,496	0.00
R2048 Bond Future			
R248 On 06/02/2025 Bond Future	Buy	9	0.00
R248 On 06/02/2025 Bond Future	Buy	9	0.00
R248 On 06/02/2025 Bond Future	Sell	9	0.00
R248 On 06/02/2025 Bond Future	Sell	9	0.00
R248 On 06/02/2025 Bond Future	Buy	9	0.00
R248 On 06/02/2025 Bond Future	Sell	9	0.00
R209 Bond Future			
R209 On 06/02/2025 Bond Future	Sell	14	0.00
R209 On 06/02/2025 Bond Future	Buy	14	0.00
R209 On 06/02/2025 Bond Future	Sell	14	0.00
R209 On 06/02/2025 Bond Future	Sell	14	0.00
R209 On 06/02/2025 Bond Future	Buy	14	0.00
R209 On 06/02/2025 Bond Future	Buy	14	0.00
R209 On 06/02/2025 Bond Future	Buy	200	0.00
R209 On 06/02/2025 Bond Future	Sell	200	0.00
R209 On 08/05/2025 Bond Future	Sell	200	0.00
R209 On 08/05/2025 Bond Future	Buy	200	0.00
R209 On 08/05/2025 Bond Future	Sell	800	0.00

R209 On 08/05/2025 Bond Future	Buy	800	0.00
R209 On 06/02/2025 Bond Future	Sell	800	0.00
R209 On 06/02/2025 Bond Future	Buy	800	0.00
R210 Bond Future			
R210 On 06/02/2025 Bond Future	Sell	110	0.00
R210 On 06/02/2025 Bond Future	Buy	110	0.00
R210 On 06/02/2025 Bond Future	Sell	110	0.00
R210 On 06/02/2025 Bond Future	Buy	110	0.00
R210 On 06/02/2025 Bond Future	Sell	110	0.00
R210 On 06/02/2025 Bond Future	Buy	110	0.00
R210 On 08/05/2025 Bond Future	Buy	110	0.00
R210 On 08/05/2025 Bond Future	Buy	110	0.00
R210 On 08/05/2025 Bond Future	Sell	110	0.00
R210 On 08/05/2025 Bond Future	Sell	110	0.00
R210 On 08/05/2025 Bond Future	Buy	110	0.00
R210 On 08/05/2025 Bond Future	Sell	110	0.00
R214 Bond Future			
R214 On 06/02/2025 Bond Future	Sell	9	0.00
R214 On 06/02/2025 Bond Future	Buy	9	0.00
R214 On 06/02/2025 Bond Future	Buy	9	0.00
R214 On 06/02/2025 Bond Future	Sell	9	0.00
R214 On 06/02/2025 Bond Future	Sell	9	0.00
R214 On 06/02/2025 Bond Future	Buy	9	0.00
R214 On 06/02/2025 Bond Future	Sell	145	0.00
R214 On 06/02/2025 Bond Future	Buy	145	0.00

R214 On 06/02/2025 Bond Future	Sell	145	0.00
R214 On 06/02/2025 Bond Future	Buy	145	0.00
R214 On 06/02/2025 Bond Future	Sell	200	0.00
R214 On 06/02/2025 Bond Future	Buy	200	0.00
R214 On 08/05/2025 Bond Future	Buy	200	0.00
R214 On 08/05/2025 Bond Future	Sell	200	0.00
Grand Total for Daily Detailed Turnover		45,167	0.00