

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/09/2025

TO DATE : 23/09/2025

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 05/02/2026 Bond Future			Buy	1	0.00
2030 On 05/02/2026 Bond Future			Sell	1	0.00
2030 On 05/02/2026 Bond Future			Buy	1	0.00
2030 On 05/02/2026 Bond Future			Sell	1	0.00
2030 On 05/02/2026 Bond Future			Sell	33	0.00
2030 On 05/02/2026 Bond Future			Buy	33	0.00
2030 On 06/11/2025 Bond Future			Sell	50	0.00
2030 On 06/11/2025 Bond Future			Buy	50	0.00
2030 On 06/11/2025 Bond Future			Sell	70	0.00
2030 On 06/11/2025 Bond Future			Buy	70	0.00
2030 On 05/02/2026 Bond Future			Sell	153	0.00
2030 On 05/02/2026 Bond Future			Buy	153	0.00
2030 On 05/02/2026 Bond Future			Sell	186	0.00
2030 On 05/02/2026 Bond Future			Buy	186	0.00
2030 On 06/11/2025 Bond Future			Sell	215	0.00
2030 On 06/11/2025 Bond Future			Buy	215	0.00
R2032 Bond Future					
2032 On 06/11/2025 Bond Future			Sell	10	0.00
2032 On 06/11/2025 Bond Future			Buy	10	0.00
2032 On 06/11/2025 Bond Future			Sell	12	0.00

2032 On 06/11/2025 Bond Future	Buy	12	0.00
2032 On 06/11/2025 Bond Future	Sell	13	0.00
2032 On 06/11/2025 Bond Future	Buy	13	0.00
2032 On 06/11/2025 Bond Future	Sell	17	0.00
2032 On 06/11/2025 Bond Future	Buy	17	0.00
2032 On 06/11/2025 Bond Future	Sell	21	0.00
2032 On 06/11/2025 Bond Future	Buy	21	0.00
2032 On 06/11/2025 Bond Future	Sell	30	0.00
2032 On 06/11/2025 Bond Future	Buy	30	0.00
2032 On 06/11/2025 Bond Future	Sell	34	0.00
2032 On 06/11/2025 Bond Future	Buy	34	0.00
2032 On 06/11/2025 Bond Future	Sell	34	0.00
2032 On 06/11/2025 Bond Future	Buy	34	0.00
2032 On 06/11/2025 Bond Future	Sell	40	0.00
2032 On 06/11/2025 Bond Future	Buy	40	0.00
2032 On 06/11/2025 Bond Future	Sell	60	0.00
2032 On 06/11/2025 Bond Future	Buy	60	0.00
2032 On 06/11/2025 Bond Future	Buy	67	0.00
2032 On 06/11/2025 Bond Future	Sell	67	0.00
2032 On 06/11/2025 Bond Future	Sell	76	0.00
2032 On 06/11/2025 Bond Future	Buy	76	0.00
2032 On 06/11/2025 Bond Future	Sell	158	0.00
2032 On 06/11/2025 Bond Future	Buy	158	0.00
2032 On 06/11/2025 Bond Future	Sell	192	0.00
2032 On 06/11/2025 Bond Future	Buy	192	0.00
2032 On 06/11/2025 Bond Future	Sell	224	0.00

2032 On 06/11/2025 Bond Future		Buy	224	0.00
2032 On 06/11/2025 Bond Future		Sell	231	0.00
2032 On 06/11/2025 Bond Future		Buy	231	0.00
2032 On 06/11/2025 Bond Future		Sell	320	0.00
2032 On 06/11/2025 Bond Future		Buy	320	0.00
R2035 Bond Future				
R035 On 06/11/2025 Bond Future		Buy	20	0.00
R035 On 06/11/2025 Bond Future		Sell	20	0.00
R035 On 06/11/2025 Bond Future		Buy	120	0.00
R035 On 06/11/2025 Bond Future		Sell	120	0.00
R035 On 06/08/2026 Bond Future	9.13 Call	Buy	200	0.00
R035 On 06/08/2026 Bond Future	9.13 Call	Sell	200	0.00
R035 On 06/08/2026 Bond Future	9.13 Call	Sell	200	0.00
R035 On 06/08/2026 Bond Future	9.13 Call	Buy	200	0.00
R035 On 06/08/2026 Bond Future	10.13 Put	Sell	200	0.00
R035 On 06/08/2026 Bond Future	10.13 Put	Buy	200	0.00
R035 On 06/08/2026 Bond Future	10.13 Put	Buy	200	0.00
R035 On 06/08/2026 Bond Future	10.13 Put	Sell	200	0.00
R035 On 06/08/2026 Bond Future	9.63 Put	Sell	200	0.00
R035 On 06/08/2026 Bond Future	9.63 Put	Buy	200	0.00
R035 On 06/08/2026 Bond Future	9.63 Put	Buy	200	0.00
R035 On 06/08/2026 Bond Future	9.63 Put	Sell	200	0.00
R035 On 06/11/2025 Bond Future		Buy	360	0.00
R035 On 06/11/2025 Bond Future		Sell	360	0.00
R035 On 06/11/2025 Bond Future		Buy	500	0.00

R035 On 06/11/2025 Bond Future	Sell	500	0.00
R2037 Bond Future			
2037 On 06/11/2025 Bond Future	Buy	107	0.00
2037 On 06/11/2025 Bond Future	Sell	107	0.00
2037 On 06/11/2025 Bond Future	Buy	501	0.00
2037 On 06/11/2025 Bond Future	Sell	501	0.00
2037 On 06/11/2025 Bond Future	Buy	608	0.00
2037 On 06/11/2025 Bond Future	Sell	608	0.00
R2040 Bond Future			
2040 On 06/11/2025 Bond Future	Sell	9	0.00
2040 On 06/11/2025 Bond Future	Buy	9	0.00
2040 On 05/02/2026 Bond Future	Sell	36	0.00
2040 On 05/02/2026 Bond Future	Buy	36	0.00
2040 On 06/11/2025 Bond Future	Sell	53	0.00
2040 On 06/11/2025 Bond Future	Buy	53	0.00
2040 On 06/11/2025 Bond Future	Sell	158	0.00
2040 On 06/11/2025 Bond Future	Buy	158	0.00
2040 On 05/02/2026 Bond Future	Sell	168	0.00
2040 On 05/02/2026 Bond Future	Buy	168	0.00
2040 On 05/02/2026 Bond Future	Sell	204	0.00
2040 On 05/02/2026 Bond Future	Buy	204	0.00
2040 On 06/11/2025 Bond Future	Sell	220	0.00
2040 On 06/11/2025 Bond Future	Buy	220	0.00
2040 On 06/11/2025 Bond Future	Sell	1,700	0.00
2040 On 06/11/2025 Bond Future	Buy	1,700	0.00

R2048 Bond Future

R248 On 06/11/2025 Bond Future	Buy	60	0.00
R248 On 06/11/2025 Bond Future	Sell	60	0.00
R248 On 06/11/2025 Bond Future	Buy	110	0.00
R248 On 06/11/2025 Bond Future	Sell	110	0.00

R209 Bond Future

R209 On 06/11/2025 Bond Future	Sell	22	0.00
R209 On 06/11/2025 Bond Future	Buy	22	0.00
R209 On 06/11/2025 Bond Future	Sell	1,488	0.00
R209 On 06/11/2025 Bond Future	Buy	1,488	0.00
R209 On 06/11/2025 Bond Future	Sell	2,213	0.00
R209 On 06/11/2025 Bond Future	Buy	2,213	0.00
R209 On 06/11/2025 Bond Future	Sell	3,723	0.00
R209 On 06/11/2025 Bond Future	Buy	3,723	0.00

Grand Total for Daily Detailed Turnover	15,828	0.00
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