

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/09/2025

TO DATE : 26/09/2025

Contract	Strike	C/P	Buy/Sell	No. of Contracts
R2030 Bond Future				
2030 On 06/11/2025 Bond Future			Buy	550.00
2030 On 06/11/2025 Bond Future			Sell	550.00
2030 On 06/11/2025 Bond Future			Sell	3000.00
2030 On 06/11/2025 Bond Future			Buy	3000.00
R2032 Bond Future				
2032 On 06/11/2025 Bond Future			Sell	100.00
2032 On 06/11/2025 Bond Future			Buy	100.00
2032 On 06/11/2025 Bond Future			Sell	160.00
2032 On 06/11/2025 Bond Future			Buy	160.00
2032 On 06/11/2025 Bond Future			Sell	170.00
2032 On 06/11/2025 Bond Future			Buy	170.00
2032 On 06/11/2025 Bond Future			Sell	560.00
2032 On 06/11/2025 Bond Future			Buy	560.00
2032 On 06/11/2025 Bond Future			Sell	730.00
2032 On 06/11/2025 Bond Future			Buy	730.00
2032 On 06/11/2025 Bond Future			Sell	850.00
2032 On 06/11/2025 Bond Future			Buy	850.00
2032 On 06/11/2025 Bond Future			Sell	1310.00
2032 On 06/11/2025 Bond Future			Buy	1310.00
2032 On 06/11/2025 Bond Future			Sell	3710.00

2032 On 06/11/2025 Bond Future	Buy	371	0.00
R2040 Bond Future			
2040 On 06/11/2025 Bond Future	Buy	29	0.00
2040 On 06/11/2025 Bond Future	Sell	29	0.00
2040 On 06/11/2025 Bond Future	Sell	1,713	0.00
2040 On 06/11/2025 Bond Future	Buy	1,713	0.00
R209 Bond Future			
R209 On 06/11/2025 Bond Future	Sell	39	0.00
R209 On 06/11/2025 Bond Future	Buy	39	0.00
R209 On 06/11/2025 Bond Future	Sell	412	0.00
R209 On 06/11/2025 Bond Future	Buy	412	0.00
R209 On 06/11/2025 Bond Future	Sell	451	0.00
R209 On 06/11/2025 Bond Future	Buy	451	0.00
R214 Bond Future			
R214 On 06/11/2025 Bond Future	Buy	32	0.00
R214 On 06/11/2025 Bond Future	Sell	32	0.00
Grand Total for Daily Detailed Turnover	3,790		0.00