

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/09/2025

TO DATE : 29/09/2025

Contract	Strike	C/P	Buy/Sell	No. of Contracts
GOVI Index Future				
GOVI On 06/11/2025 Index Future			Sell	10.00
GOVI On 06/11/2025 Index Future			Buy	10.00
GOVI On 06/11/2025 Index Future			Sell	10.00
GOVI On 06/11/2025 Index Future			Buy	10.00
R186 Bond Future				
R186 On 06/11/2025 Bond Future			Sell	970.00
R186 On 06/11/2025 Bond Future			Buy	970.00
R186 On 06/11/2025 Bond Future			Sell	970.00
R186 On 06/11/2025 Bond Future			Buy	970.00
R2030 Bond Future				
2030 On 05/02/2026 Bond Future			Sell	5000.00
2030 On 05/02/2026 Bond Future			Buy	5000.00
2030 On 05/02/2026 Bond Future			Sell	5,4950.00
2030 On 05/02/2026 Bond Future			Buy	5,4950.00
2030 On 06/11/2025 Bond Future			Buy	5,4950.00
2030 On 06/11/2025 Bond Future			Sell	5,4950.00
2030 On 06/11/2025 Bond Future			Sell	35,5450.00
2030 On 06/11/2025 Bond Future			Buy	35,5450.00
2030 On 05/02/2026 Bond Future			Buy	35,5450.00
2030 On 05/02/2026 Bond Future			Sell	35,5450.00

R2032 Bond Future

2032 On 06/11/2025 Bond Future	Buy	19	0.00
2032 On 06/11/2025 Bond Future	Sell	19	0.00
2032 On 06/11/2025 Bond Future	Buy	19	0.00
2032 On 06/11/2025 Bond Future	Sell	19	0.00
2032 On 06/11/2025 Bond Future	Buy	52	0.00
2032 On 06/11/2025 Bond Future	Sell	52	0.00
2032 On 06/11/2025 Bond Future	Buy	52	0.00
2032 On 06/11/2025 Bond Future	Sell	52	0.00
2032 On 05/02/2026 Bond Future	Sell	500	0.00
2032 On 05/02/2026 Bond Future	Buy	500	0.00
2032 On 05/02/2026 Bond Future	Buy	30,070	0.00
2032 On 05/02/2026 Bond Future	Sell	30,070	0.00
2032 On 06/11/2025 Bond Future	Sell	30,070	0.00
2032 On 06/11/2025 Bond Future	Buy	30,070	0.00

R2035 Bond Future

R035 On 05/02/2026 Bond Future	Sell	30	0.00
R035 On 05/02/2026 Bond Future	Buy	30	0.00
R035 On 06/11/2025 Bond Future	Buy	39	0.00
R035 On 06/11/2025 Bond Future	Sell	39	0.00
R035 On 06/11/2025 Bond Future	Buy	39	0.00
R035 On 06/11/2025 Bond Future	Sell	39	0.00
R035 On 05/02/2026 Bond Future	Sell	53	0.00
R035 On 05/02/2026 Bond Future	Buy	53	0.00
R035 On 05/02/2026 Bond Future	Sell	53	0.00

R035 On 05/02/2026 Bond Future	Buy	53	0.00
R035 On 06/11/2025 Bond Future	Sell	56	0.00
R035 On 06/11/2025 Bond Future	Buy	56	0.00
R035 On 06/11/2025 Bond Future	Sell	56	0.00
R035 On 06/11/2025 Bond Future	Buy	56	0.00
R035 On 05/02/2026 Bond Future	Sell	98	0.00
R035 On 05/02/2026 Bond Future	Buy	98	0.00
R035 On 05/02/2026 Bond Future	Sell	98	0.00
R035 On 05/02/2026 Bond Future	Buy	98	0.00
R035 On 05/02/2026 Bond Future	Sell	179	0.00
R035 On 05/02/2026 Bond Future	Buy	179	0.00
R035 On 05/02/2026 Bond Future	Sell	400	0.00
R035 On 05/02/2026 Bond Future	Buy	400	0.00
R035 On 05/02/2026 Bond Future	Sell	572	0.00
R035 On 05/02/2026 Bond Future	Buy	572	0.00
R035 On 05/02/2026 Bond Future	Sell	3,171	0.00
R035 On 05/02/2026 Bond Future	Buy	3,171	0.00
R035 On 05/02/2026 Bond Future	Sell	8,546	0.00
R035 On 05/02/2026 Bond Future	Buy	8,546	0.00
R035 On 05/02/2026 Bond Future	Sell	12,800	0.00
R035 On 05/02/2026 Bond Future	Buy	12,800	0.00
R035 On 05/02/2026 Bond Future	Buy	26,900	0.00
R035 On 05/02/2026 Bond Future	Sell	26,900	0.00
R035 On 06/11/2025 Bond Future	Buy	26,900	0.00
R035 On 06/11/2025 Bond Future	Sell	26,900	0.00

R2037 Bond Future

2037 On 06/11/2025 Bond Future	Buy	8	0.00
2037 On 06/11/2025 Bond Future	Sell	8	0.00
2037 On 06/11/2025 Bond Future	Buy	8	0.00
2037 On 06/11/2025 Bond Future	Sell	8	0.00
2037 On 05/02/2026 Bond Future	Sell	600	0.00
2037 On 05/02/2026 Bond Future	Buy	600	0.00
2037 On 06/11/2025 Bond Future	Sell	24,450	0.00
2037 On 06/11/2025 Bond Future	Buy	24,450	0.00
2037 On 05/02/2026 Bond Future	Buy	24,450	0.00
2037 On 05/02/2026 Bond Future	Sell	24,450	0.00

R2040 Bond Future

2040 On 06/11/2025 Bond Future	Buy	13	0.00
2040 On 06/11/2025 Bond Future	Sell	13	0.00
2040 On 06/11/2025 Bond Future	Buy	13	0.00
2040 On 06/11/2025 Bond Future	Sell	13	0.00
2040 On 06/11/2025 Bond Future	Sell	3,163	0.00
2040 On 06/11/2025 Bond Future	Buy	3,163	0.00
2040 On 06/11/2025 Bond Future	Sell	3,163	0.00
2040 On 06/11/2025 Bond Future	Buy	3,163	0.00
2040 On 06/11/2025 Bond Future	Sell	8,160	0.00
2040 On 06/11/2025 Bond Future	Buy	8,160	0.00
2040 On 05/02/2026 Bond Future	Buy	8,160	0.00
2040 On 05/02/2026 Bond Future	Sell	8,160	0.00

R2044 Bond Future

2044 On 05/02/2026 Bond Future	Buy	1,000	0.00
2044 On 05/02/2026 Bond Future	Sell	1,000	0.00
2044 On 05/02/2026 Bond Future	Buy	5,986	0.00
2044 On 05/02/2026 Bond Future	Sell	5,986	0.00
2044 On 06/11/2025 Bond Future	Sell	5,986	0.00
2044 On 06/11/2025 Bond Future	Buy	5,986	0.00
2044 On 06/11/2025 Bond Future	Buy	12,186	0.00
2044 On 06/11/2025 Bond Future	Sell	12,186	0.00
2044 On 05/02/2026 Bond Future	Sell	12,186	0.00
2044 On 05/02/2026 Bond Future	Buy	12,186	0.00

R2048 Bond Future

R248 On 06/11/2025 Bond Future	Sell	200	0.00
R248 On 06/11/2025 Bond Future	Buy	200	0.00
R248 On 06/11/2025 Bond Future	Sell	7,297	0.00
R248 On 06/11/2025 Bond Future	Buy	7,297	0.00
R248 On 05/02/2026 Bond Future	Buy	7,297	0.00
R248 On 05/02/2026 Bond Future	Sell	7,297	0.00
R248 On 05/02/2026 Bond Future	Sell	151,072	0.00
R248 On 05/02/2026 Bond Future	Buy	151,072	0.00
R248 On 06/11/2025 Bond Future	Buy	151,072	0.00
R248 On 06/11/2025 Bond Future	Sell	151,072	0.00

R2053 Bond Future

R053 On 06/11/2025 Bond Future	Buy	20,000	0.00
R053 On 06/11/2025 Bond Future	Sell	20,000	0.00

R053 On 05/02/2026 Bond Future	Sell	20,000	0.00
R053 On 05/02/2026 Bond Future	Buy	20,000	0.00
R209 Bond Future			
R209 On 06/11/2025 Bond Future	Buy	9	0.00
R209 On 06/11/2025 Bond Future	Sell	9	0.00
R209 On 06/11/2025 Bond Future	Buy	18	0.00
R209 On 06/11/2025 Bond Future	Sell	18	0.00
R209 On 06/11/2025 Bond Future	Buy	125	0.00
R209 On 06/11/2025 Bond Future	Sell	125	0.00
R209 On 06/11/2025 Bond Future	Buy	152	0.00
R209 On 06/11/2025 Bond Future	Sell	152	0.00
R213 Bond Future			
R213 On 06/11/2025 Bond Future	Buy	40	0.00
R213 On 06/11/2025 Bond Future	Sell	40	0.00
R213 On 06/11/2025 Bond Future	Buy	40	0.00
R213 On 06/11/2025 Bond Future	Sell	40	0.00
Grand Total for Daily Detailed Turnover	690,402		0.00