

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/10/2025

TO DATE : 17/10/2025

Contract	Strike	C/P	Buy/Sell	No. of Contracts
GOVI Index Future				
GOVI On 05/02/2026 Index Future			Sell	2770.00
GOVI On 05/02/2026 Index Future			Buy	2770.00
GOVI On 06/11/2025 Index Future			Buy	2770.00
GOVI On 06/11/2025 Index Future			Sell	2770.00
I2031 Bond Future				
2031 On 06/11/2025 Bond Future			Buy	1660.00
2031 On 06/11/2025 Bond Future			Sell	1660.00
2031 On 06/08/2026 Bond Future			Sell	1660.00
2031 On 06/08/2026 Bond Future			Buy	1660.00
2031 On 06/08/2026 Bond Future			Sell	2170.00
2031 On 06/08/2026 Bond Future			Buy	2170.00
2031 On 06/11/2025 Bond Future			Buy	2170.00
2031 On 06/11/2025 Bond Future			Sell	2170.00
2031 On 06/11/2025 Bond Future			Buy	6800.00
2031 On 06/11/2025 Bond Future			Sell	6800.00
2031 On 06/08/2026 Bond Future			Sell	6800.00
2031 On 06/08/2026 Bond Future			Buy	6800.00
IGOV Index Future				
IGOV On 06/11/2025 Index Future			Buy	2090.00
IGOV On 06/11/2025 Index Future			Sell	2090.00

IGOV On 05/02/2026 Index Future	Sell	209	0.00
IGOV On 05/02/2026 Index Future	Buy	209	0.00
R186 Bond Future			
R186 On 06/11/2025 Bond Future	Buy	1,000	0.00
R186 On 06/11/2025 Bond Future	Sell	1,000	0.00
R186 On 06/11/2025 Bond Future	Buy	1,000	0.00
R186 On 06/11/2025 Bond Future	Sell	1,000	0.00
R186 On 06/11/2025 Bond Future	Buy	1,000	0.00
R186 On 06/11/2025 Bond Future	Sell	1,000	0.00
R2030 Bond Future			
2030 On 06/11/2025 Bond Future	Buy	18	0.00
2030 On 06/11/2025 Bond Future	Sell	18	0.00
2030 On 05/02/2026 Bond Future	Sell	18	0.00
2030 On 05/02/2026 Bond Future	Buy	18	0.00
2030 On 06/11/2025 Bond Future	Sell	25	0.00
2030 On 06/11/2025 Bond Future	Buy	25	0.00
2030 On 06/11/2025 Bond Future	Sell	25	0.00
2030 On 06/11/2025 Bond Future	Buy	25	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	100	0.00
2030 On 06/11/2025 Bond Future	Buy	100	0.00
2030 On 05/02/2026 Bond Future	Buy	906	0.00
2030 On 05/02/2026 Bond Future	Sell	906	0.00

R2032 Bond Future

2032 On 05/02/2026 Bond Future	Sell	31	0.00
2032 On 05/02/2026 Bond Future	Buy	31	0.00
2032 On 05/02/2026 Bond Future	Sell	677	0.00
2032 On 05/02/2026 Bond Future	Buy	677	0.00
2032 On 06/11/2025 Bond Future	Sell	677	0.00
2032 On 06/11/2025 Bond Future	Buy	677	0.00

R2035 Bond Future

R035 On 06/11/2025 Bond Future	Buy	26	0.00
R035 On 06/11/2025 Bond Future	Sell	26	0.00
R035 On 05/02/2026 Bond Future	Sell	26	0.00
R035 On 05/02/2026 Bond Future	Buy	26	0.00

R2037 Bond Future

2037 On 05/02/2026 Bond Future	Sell	234	0.00
2037 On 05/02/2026 Bond Future	Buy	234	0.00
2037 On 06/11/2025 Bond Future	Buy	234	0.00
2037 On 06/11/2025 Bond Future	Sell	234	0.00
2037 On 05/02/2026 Bond Future	Buy	254	0.00
2037 On 05/02/2026 Bond Future	Sell	254	0.00

R209 Bond Future

R209 On 05/02/2026 Bond Future	Buy	138	0.00
R209 On 05/02/2026 Bond Future	Sell	138	0.00
R209 On 05/02/2026 Bond Future	Sell	800	0.00
R209 On 05/02/2026 Bond Future	Buy	800	0.00

R209 On 06/11/2025 Bond Future	Buy	800	0.00
R209 On 06/11/2025 Bond Future	Sell	800	0.00
R213 Bond Future			
R213 On 06/11/2025 Bond Future	Sell	115	0.00
R213 On 06/11/2025 Bond Future	Buy	115	0.00
R213 On 05/02/2026 Bond Future	Sell	115	0.00
R213 On 05/02/2026 Bond Future	Buy	115	0.00
R214 Bond Future			
R214 On 05/02/2026 Bond Future	Sell	330	0.00
R214 On 05/02/2026 Bond Future	Buy	330	0.00
R214 On 06/11/2025 Bond Future	Buy	330	0.00
R214 On 06/11/2025 Bond Future	Sell	330	0.00
Grand Total for Daily Detailed Turnover	12,027		0.00