INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/09/2026 **TO DATE : 21/09/2026**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2032 Bond Future					
2032 On 05/11/2026 Bond Future			Buy	2,750	0.00
2032 On 05/11/2026 Bond Future			Sell	2,750	0.00
R2035 Bond Future					
R035 On 05/11/2026 Bond Future			Sell	100	0.00
R035 On 05/11/2026 Bond Future			Buy	100	0.00
R035 On 05/11/2026 Bond Future			Sell	100	0.00
R035 On 05/11/2026 Bond Future			Buy	100	0.00
R2037 Bond Future					
2037 On 06/05/2027 Bond Future	8.47	Call	Buy	350	0.00
2037 On 06/05/2027 Bond Future	8.47	Call	Sell	350	0.00
2037 On 06/05/2027 Bond Future	8.47	Call	Sell	350	0.00
2037 On 06/05/2027 Bond Future	8.47	Call	Buy	350	0.00
2037 On 06/05/2027 Bond Future	9.52	Put	Sell	350	0.00
2037 On 06/05/2027 Bond Future	9.52	Put	Buy	350	0.00
2037 On 06/05/2027 Bond Future	9.52	Put	Buy	350	0.00
2037 On 06/05/2027 Bond Future	9.52	Put	Sell	350	0.00
2037 On 06/05/2027 Bond Future	9.02	Put	Buy	350	0.00
2037 On 06/05/2027 Bond Future	9.02	Put	Sell	350	0.00
2037 On 06/05/2027 Bond Future	9.02	Put	Sell	350	0.00
2037 On 06/05/2027 Bond Future	9.02	Put	Buy	350	0.00

R214 Bond Future

R214 On 05/11/2026 Bond Future	Sell	154	0.00
R214 On 05/11/2026 Bond Future	Buy	154	0.00
Grand Total for Daily Detailed Turnover	**5,204**		**0.00**