

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/01/2026

TO DATE : 09/01/2026

Contract	Strike	C/P	Buy/Sell	No. of Contracts
R2030 Bond Future				
2030 On 07/05/2026 Bond Future			Sell	6000.00
2030 On 07/05/2026 Bond Future			Buy	6000.00
2030 On 07/05/2026 Bond Future			Sell	12600.00
2030 On 07/05/2026 Bond Future			Buy	12600.00
2030 On 05/02/2026 Bond Future			Sell	12600.00
2030 On 05/02/2026 Bond Future			Buy	12600.00
2030 On 05/02/2026 Bond Future			Buy	13420.00
2030 On 05/02/2026 Bond Future			Sell	13420.00
2030 On 05/02/2026 Bond Future			Buy	13420.00
2030 On 05/02/2026 Bond Future			Sell	13420.00
2030 On 05/02/2026 Bond Future			Sell	325800.00
2030 On 05/02/2026 Bond Future			Buy	325800.00
2030 On 07/05/2026 Bond Future			Buy	325800.00
2030 On 07/05/2026 Bond Future			Sell	325800.00
R2032 Bond Future				
2032 On 05/02/2026 Bond Future			Buy	50.00
2032 On 05/02/2026 Bond Future			Sell	50.00
2032 On 05/02/2026 Bond Future			Buy	160.00
2032 On 05/02/2026 Bond Future			Sell	160.00
2032 On 05/02/2026 Bond Future			Buy	370.00

2032 On 05/02/2026 Bond Future	Sell	37	0.00
2032 On 05/02/2026 Bond Future	Buy	56	0.00
2032 On 05/02/2026 Bond Future	Sell	56	0.00
2032 On 05/02/2026 Bond Future	Buy	97	0.00
2032 On 05/02/2026 Bond Future	Sell	97	0.00
2032 On 05/02/2026 Bond Future	Buy	231	0.00
2032 On 05/02/2026 Bond Future	Sell	231	0.00
2032 On 07/05/2026 Bond Future	Sell	600	0.00
2032 On 07/05/2026 Bond Future	Buy	600	0.00
2032 On 05/02/2026 Bond Future	Buy	1,835	0.00
2032 On 05/02/2026 Bond Future	Sell	1,835	0.00
2032 On 05/02/2026 Bond Future	Buy	4,438	0.00
2032 On 05/02/2026 Bond Future	Sell	4,438	0.00
2032 On 07/05/2026 Bond Future	Buy	5,000	0.00
2032 On 07/05/2026 Bond Future	Sell	5,000	0.00
2032 On 07/05/2026 Bond Future	Buy	5,240	0.00
2032 On 07/05/2026 Bond Future	Sell	5,240	0.00
2032 On 05/02/2026 Bond Future	Buy	6,715	0.00
2032 On 05/02/2026 Bond Future	Sell	6,715	0.00
2032 On 05/02/2026 Bond Future	Sell	32,170	0.00
2032 On 05/02/2026 Bond Future	Buy	32,170	0.00
2032 On 07/05/2026 Bond Future	Buy	32,170	0.00
2032 On 07/05/2026 Bond Future	Sell	32,170	0.00
R2035 Bond Future			
R035 On 07/05/2026 Bond Future	Sell	350	0.00

R035 On 07/05/2026 Bond Future	Buy	350	0.00
R035 On 07/05/2026 Bond Future	Buy	29,520	0.00
R035 On 07/05/2026 Bond Future	Sell	29,520	0.00
R035 On 05/02/2026 Bond Future	Sell	29,520	0.00
R035 On 05/02/2026 Bond Future	Buy	29,520	0.00
R2037 Bond Future			
2037 On 07/05/2026 Bond Future	Sell	300	0.00
2037 On 07/05/2026 Bond Future	Buy	300	0.00
2037 On 07/05/2026 Bond Future	Buy	26,950	0.00
2037 On 07/05/2026 Bond Future	Sell	26,950	0.00
2037 On 05/02/2026 Bond Future	Sell	26,950	0.00
2037 On 05/02/2026 Bond Future	Buy	26,950	0.00
R2040 Bond Future			
2040 On 05/02/2026 Bond Future	Buy	30	0.00
2040 On 05/02/2026 Bond Future	Sell	30	0.00
2040 On 07/05/2026 Bond Future	Sell	410	0.00
2040 On 07/05/2026 Bond Future	Buy	410	0.00
2040 On 05/02/2026 Bond Future	Buy	518	0.00
2040 On 05/02/2026 Bond Future	Sell	518	0.00
2040 On 05/02/2026 Bond Future	Buy	518	0.00
2040 On 05/02/2026 Bond Future	Sell	518	0.00
2040 On 05/02/2026 Bond Future	Buy	2,640	0.00
2040 On 05/02/2026 Bond Future	Sell	2,640	0.00
2040 On 07/05/2026 Bond Future	Sell	2,640	0.00
2040 On 07/05/2026 Bond Future	Buy	2,640	0.00

2040 On 07/05/2026 Bond Future	Buy	12,430	0.00
2040 On 07/05/2026 Bond Future	Sell	12,430	0.00
2040 On 05/02/2026 Bond Future	Sell	12,430	0.00
2040 On 05/02/2026 Bond Future	Buy	12,430	0.00
R2044 Bond Future			
2044 On 07/05/2026 Bond Future	Sell	220	0.00
2044 On 07/05/2026 Bond Future	Buy	220	0.00
2044 On 07/05/2026 Bond Future	Buy	11,982	0.00
2044 On 07/05/2026 Bond Future	Sell	11,982	0.00
2044 On 05/02/2026 Bond Future	Sell	11,982	0.00
2044 On 05/02/2026 Bond Future	Buy	11,982	0.00
2044 On 05/02/2026 Bond Future	Buy	15,292	0.00
2044 On 05/02/2026 Bond Future	Sell	15,292	0.00
2044 On 07/05/2026 Bond Future	Sell	15,292	0.00
2044 On 07/05/2026 Bond Future	Buy	15,292	0.00
R2048 Bond Future			
R248 On 05/02/2026 Bond Future	Buy	32	0.00
R248 On 05/02/2026 Bond Future	Sell	32	0.00
R248 On 05/02/2026 Bond Future	Sell	15,778	0.00
R248 On 05/02/2026 Bond Future	Buy	15,778	0.00
R248 On 07/05/2026 Bond Future	Buy	15,778	0.00
R248 On 07/05/2026 Bond Future	Sell	15,778	0.00
R248 On 07/05/2026 Bond Future	Sell	160,203	0.00
R248 On 07/05/2026 Bond Future	Buy	160,203	0.00
R248 On 05/02/2026 Bond Future	Buy	160,203	0.00

R248 On 05/02/2026 Bond Future	Sell	160,203	0.00
R2053 Bond Future			
R053 On 05/02/2026 Bond Future	Sell	2	0.00
R053 On 05/02/2026 Bond Future	Buy	2	0.00
R053 On 05/02/2026 Bond Future	Sell	2	0.00
R053 On 05/02/2026 Bond Future	Buy	2	0.00
R053 On 05/02/2026 Bond Future	Sell	2	0.00
R053 On 05/02/2026 Bond Future	Buy	2	0.00
R053 On 05/02/2026 Bond Future	Sell	2	0.00
R053 On 05/02/2026 Bond Future	Buy	2	0.00
R053 On 05/02/2026 Bond Future	Sell	2	0.00
R053 On 05/02/2026 Bond Future	Buy	2	0.00
R053 On 05/02/2026 Bond Future	Sell	4	0.00
R053 On 05/02/2026 Bond Future	Buy	4	0.00
R053 On 05/02/2026 Bond Future	Sell	16	0.00
R053 On 05/02/2026 Bond Future	Buy	16	0.00
R053 On 05/02/2026 Bond Future	Sell	30	0.00
R053 On 05/02/2026 Bond Future	Buy	30	0.00
R053 On 05/02/2026 Bond Future	Buy	21,200	0.00
R053 On 05/02/2026 Bond Future	Sell	21,200	0.00
R053 On 07/05/2026 Bond Future	Sell	21,200	0.00
R053 On 07/05/2026 Bond Future	Buy	21,200	0.00
R209 Bond Future			
R209 On 05/02/2026 Bond Future	Sell	4	0.00
R209 On 05/02/2026 Bond Future	Buy	4	0.00

R209 On 05/02/2026 Bond Future	Sell	9	0.00
R209 On 05/02/2026 Bond Future	Buy	9	0.00
R209 On 05/02/2026 Bond Future	Buy	20	0.00
R209 On 05/02/2026 Bond Future	Sell	20	0.00
R209 On 05/02/2026 Bond Future	Sell	22	0.00
R209 On 05/02/2026 Bond Future	Buy	22	0.00
R209 On 05/02/2026 Bond Future	Sell	41	0.00
R209 On 05/02/2026 Bond Future	Buy	41	0.00
R209 On 05/02/2026 Bond Future	Sell	51	0.00
R209 On 05/02/2026 Bond Future	Buy	51	0.00
R209 On 05/02/2026 Bond Future	Sell	122	0.00
R209 On 05/02/2026 Bond Future	Buy	122	0.00
R209 On 05/02/2026 Bond Future	Sell	449	0.00
R209 On 05/02/2026 Bond Future	Buy	449	0.00
R209 On 05/02/2026 Bond Future	Sell	2,365	0.00
R209 On 05/02/2026 Bond Future	Buy	2,365	0.00
R209 On 05/02/2026 Bond Future	Sell	3,063	0.00
R209 On 05/02/2026 Bond Future	Buy	3,063	0.00

R213 Bond Future

R213 On 05/02/2026 Bond Future	Sell	9	0.00
R213 On 05/02/2026 Bond Future	Buy	9	0.00
R213 On 05/02/2026 Bond Future	Sell	15	0.00
R213 On 05/02/2026 Bond Future	Buy	15	0.00
R213 On 05/02/2026 Bond Future	Sell	107	0.00
R213 On 05/02/2026 Bond Future	Buy	107	0.00

R213 On 05/02/2026 Bond Future	Sell	131	0.00
R213 On 05/02/2026 Bond Future	Buy	131	0.00
R214 Bond Future			
R214 On 05/02/2026 Bond Future	Sell	14	0.00
R214 On 05/02/2026 Bond Future	Buy	14	0.00
R214 On 05/02/2026 Bond Future	Sell	14	0.00
R214 On 05/02/2026 Bond Future	Buy	14	0.00
R214 On 05/02/2026 Bond Future	Sell	31	0.00
R214 On 05/02/2026 Bond Future	Buy	31	0.00
R214 On 05/02/2026 Bond Future	Sell	40	0.00
R214 On 05/02/2026 Bond Future	Buy	40	0.00
R214 On 05/02/2026 Bond Future	Sell	44	0.00
R214 On 05/02/2026 Bond Future	Buy	44	0.00
R214 On 05/02/2026 Bond Future	Sell	70	0.00
R214 On 05/02/2026 Bond Future	Buy	70	0.00
R214 On 05/02/2026 Bond Future	Sell	128	0.00
R214 On 05/02/2026 Bond Future	Buy	128	0.00
R214 On 05/02/2026 Bond Future	Sell	341	0.00
R214 On 05/02/2026 Bond Future	Buy	341	0.00
Grand Total for Daily Detailed Turnover	761,092		0.00