

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/01/2026

TO DATE : 14/01/2026

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2032 Bond Future					
2032 On 05/02/2026 Bond Future			Buy	2	0.00
2032 On 05/02/2026 Bond Future			Sell	2	0.00
2032 On 07/05/2026 Bond Future			Buy	80	0.00
2032 On 07/05/2026 Bond Future			Sell	80	0.00
2032 On 07/05/2026 Bond Future			Buy	210	0.00
2032 On 07/05/2026 Bond Future			Sell	210	0.00
2032 On 07/05/2026 Bond Future			Buy	290	0.00
2032 On 07/05/2026 Bond Future			Sell	290	0.00
2032 On 07/05/2026 Bond Future			Sell	317	0.00
2032 On 07/05/2026 Bond Future			Buy	317	0.00
2032 On 05/02/2026 Bond Future			Buy	317	0.00
2032 On 05/02/2026 Bond Future			Sell	317	0.00
2032 On 05/02/2026 Bond Future			Buy	610	0.00
2032 On 05/02/2026 Bond Future			Sell	610	0.00
2032 On 07/05/2026 Bond Future			Sell	610	0.00
2032 On 07/05/2026 Bond Future			Buy	610	0.00
2032 On 07/05/2026 Bond Future			Sell	850	0.00
2032 On 07/05/2026 Bond Future			Buy	850	0.00
2032 On 05/02/2026 Bond Future			Buy	850	0.00
2032 On 05/02/2026 Bond Future			Sell	850	0.00
2032 On 05/02/2026 Bond Future			Buy	1,777	0.00

2032 On 05/02/2026 Bond Future	Sell	1,777	0.00
2032 On 07/05/2026 Bond Future	Sell	1,777	0.00
2032 On 07/05/2026 Bond Future	Buy	1,777	0.00
R2035 Bond Future			
R035 On 07/05/2026 Bond Future	Sell	60	0.00
R035 On 07/05/2026 Bond Future	Buy	60	0.00
R035 On 07/05/2026 Bond Future	Sell	60	0.00
R035 On 07/05/2026 Bond Future	Buy	60	0.00
R035 On 05/02/2026 Bond Future	Buy	60	0.00
R035 On 05/02/2026 Bond Future	Sell	60	0.00
R035 On 05/02/2026 Bond Future	Buy	60	0.00
R035 On 05/02/2026 Bond Future	Sell	60	0.00
R035 On 05/02/2026 Bond Future	Buy	73	0.00
R035 On 05/02/2026 Bond Future	Sell	73	0.00
R2037 Bond Future			
2037 On 05/02/2026 Bond Future	Buy	95	0.00
2037 On 05/02/2026 Bond Future	Sell	95	0.00
2037 On 07/05/2026 Bond Future	Sell	95	0.00
2037 On 07/05/2026 Bond Future	Buy	95	0.00
2037 On 05/02/2026 Bond Future	Buy	252	0.00
2037 On 05/02/2026 Bond Future	Sell	252	0.00
2037 On 05/02/2026 Bond Future	Buy	280	0.00
2037 On 05/02/2026 Bond Future	Sell	280	0.00
2037 On 07/05/2026 Bond Future	Sell	280	0.00
2037 On 07/05/2026 Bond Future	Buy	280	0.00

2037 On 07/05/2026 Bond Future	Sell	360	0.00
2037 On 07/05/2026 Bond Future	Buy	360	0.00
2037 On 05/02/2026 Bond Future	Buy	360	0.00
2037 On 05/02/2026 Bond Future	Sell	360	0.00
2037 On 05/02/2026 Bond Future	Buy	371	0.00
2037 On 05/02/2026 Bond Future	Sell	371	0.00
2037 On 05/02/2026 Bond Future	Buy	735	0.00
2037 On 05/02/2026 Bond Future	Sell	735	0.00
2037 On 07/05/2026 Bond Future	Sell	735	0.00
2037 On 07/05/2026 Bond Future	Buy	735	0.00
R2040 Bond Future			
2040 On 05/02/2026 Bond Future	Buy	76	0.00
2040 On 05/02/2026 Bond Future	Sell	76	0.00
R2044 Bond Future			
2044 On 05/02/2026 Bond Future	Buy	77	0.00
2044 On 05/02/2026 Bond Future	Sell	77	0.00
2044 On 07/05/2026 Bond Future	Buy	2,820	0.00
2044 On 07/05/2026 Bond Future	Sell	2,820	0.00
2044 On 07/05/2026 Bond Future	Sell	25,000	0.00
2044 On 07/05/2026 Bond Future	Buy	25,000	0.00
2044 On 05/02/2026 Bond Future	Buy	25,000	0.00
2044 On 05/02/2026 Bond Future	Sell	25,000	0.00
R2048 Bond Future			
R248 On 07/05/2026 Bond Future	Sell	27	0.00
R248 On 07/05/2026 Bond Future	Buy	27	0.00

R248 On 07/05/2026 Bond Future	Sell	43	0.00
R248 On 07/05/2026 Bond Future	Buy	43	0.00
R248 On 07/05/2026 Bond Future	Sell	57	0.00
R248 On 07/05/2026 Bond Future	Buy	57	0.00
R248 On 05/02/2026 Bond Future	Buy	57	0.00
R248 On 05/02/2026 Bond Future	Sell	57	0.00
R248 On 07/05/2026 Bond Future	Sell	76	0.00
R248 On 07/05/2026 Bond Future	Buy	76	0.00
R248 On 07/05/2026 Bond Future	Sell	103	0.00
R248 On 07/05/2026 Bond Future	Buy	103	0.00
R248 On 07/05/2026 Bond Future	Sell	114	0.00
R248 On 07/05/2026 Bond Future	Buy	114	0.00
R248 On 07/05/2026 Bond Future	Sell	157	0.00
R248 On 07/05/2026 Bond Future	Buy	157	0.00
R248 On 07/05/2026 Bond Future	Sell	200	0.00
R248 On 07/05/2026 Bond Future	Buy	200	0.00
R248 On 07/05/2026 Bond Future	Sell	200	0.00
R248 On 07/05/2026 Bond Future	Buy	200	0.00
R248 On 05/02/2026 Bond Future	Buy	200	0.00
R248 On 05/02/2026 Bond Future	Sell	200	0.00
R248 On 05/02/2026 Bond Future	Buy	200	0.00
R248 On 05/02/2026 Bond Future	Sell	200	0.00
R248 On 05/02/2026 Bond Future	Buy	457	0.00
R248 On 05/02/2026 Bond Future	Sell	457	0.00
R248 On 07/05/2026 Bond Future	Sell	457	0.00
R248 On 07/05/2026 Bond Future	Buy	457	0.00

R248 On 07/05/2026 Bond Future	Sell	25,000	0.00
R248 On 07/05/2026 Bond Future	Buy	25,000	0.00
R248 On 07/05/2026 Bond Future	Sell	25,000	0.00
R248 On 07/05/2026 Bond Future	Buy	25,000	0.00
R248 On 05/02/2026 Bond Future	Buy	25,000	0.00
R248 On 05/02/2026 Bond Future	Sell	25,000	0.00
R248 On 05/02/2026 Bond Future	Buy	25,000	0.00
R248 On 05/02/2026 Bond Future	Sell	25,000	0.00
R209 Bond Future			
R209 On 05/02/2026 Bond Future	Buy	250	0.00
R209 On 05/02/2026 Bond Future	Sell	250	0.00
R209 On 07/05/2026 Bond Future	Sell	250	0.00
R209 On 07/05/2026 Bond Future	Buy	250	0.00
R209 On 07/05/2026 Bond Future	Sell	443	0.00
R209 On 07/05/2026 Bond Future	Buy	443	0.00
R209 On 05/02/2026 Bond Future	Buy	443	0.00
R209 On 05/02/2026 Bond Future	Sell	443	0.00
R209 On 05/02/2026 Bond Future	Buy	950	0.00
R209 On 05/02/2026 Bond Future	Sell	950	0.00
R209 On 07/05/2026 Bond Future	Sell	950	0.00
R209 On 07/05/2026 Bond Future	Buy	950	0.00
R209 On 07/05/2026 Bond Future	Sell	1,000	0.00
R209 On 07/05/2026 Bond Future	Buy	1,000	0.00
R209 On 05/02/2026 Bond Future	Buy	1,000	0.00
R209 On 05/02/2026 Bond Future	Sell	1,000	0.00

R209 On 05/02/2026 Bond Future	Buy	2,643	0.00
R209 On 05/02/2026 Bond Future	Sell	2,643	0.00
R209 On 07/05/2026 Bond Future	Sell	2,643	0.00
R209 On 07/05/2026 Bond Future	Buy	2,643	0.00
R213 Bond Future			
R213 On 07/05/2026 Bond Future	Sell	20	0.00
R213 On 07/05/2026 Bond Future	Buy	20	0.00
R213 On 07/05/2026 Bond Future	Sell	20	0.00
R213 On 07/05/2026 Bond Future	Buy	20	0.00
R213 On 05/02/2026 Bond Future	Buy	20	0.00
R213 On 05/02/2026 Bond Future	Sell	20	0.00
R213 On 05/02/2026 Bond Future	Sell	20	0.00
R213 On 05/02/2026 Bond Future	Buy	20	0.00
R213 On 05/02/2026 Bond Future	Sell	20	0.00
R213 On 05/02/2026 Bond Future	Buy	20	0.00
R214 Bond Future			
R214 On 05/02/2026 Bond Future	Sell	67	0.00
R214 On 05/02/2026 Bond Future	Buy	67	0.00
R214 On 05/02/2026 Bond Future	Buy	190	0.00
R214 On 05/02/2026 Bond Future	Sell	190	0.00
R214 On 07/05/2026 Bond Future	Sell	190	0.00
R214 On 07/05/2026 Bond Future	Buy	190	0.00
R214 On 07/05/2026 Bond Future	Sell	515	0.00
R214 On 07/05/2026 Bond Future	Buy	515	0.00
R214 On 05/02/2026 Bond Future	Buy	515	0.00

R214 On 05/02/2026 Bond Future	Sell	515	0.00
R214 On 05/02/2026 Bond Future	Buy	670	0.00
R214 On 05/02/2026 Bond Future	Sell	670	0.00
R214 On 07/05/2026 Bond Future	Sell	670	0.00
R214 On 07/05/2026 Bond Future	Buy	670	0.00
R214 On 07/05/2026 Bond Future	Sell	1,375	0.00
R214 On 07/05/2026 Bond Future	Buy	1,375	0.00
R214 On 05/02/2026 Bond Future	Buy	1,375	0.00
R214 On 05/02/2026 Bond Future	Sell	1,375	0.00
Grand Total for Daily Detailed Turnover		183,126	0.00