

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/01/2026

TO DATE : 15/01/2026

| Contract                       | Strike | C/P | Buy/Sell | No. of Contracts |      |
|--------------------------------|--------|-----|----------|------------------|------|
| I2029 Bond Future              |        |     |          |                  |      |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 6                | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 6                | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 15               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 15               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 33               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 33               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 39               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 39               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 55               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 55               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 96               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 96               | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Buy      | 244              | 0.00 |
| 2029 On 05/02/2026 Bond Future |        |     | Sell     | 244              | 0.00 |
| R2038 Bond Future              |        |     |          |                  |      |
| R038 On 07/05/2026 Bond Future |        |     | Sell     | 8                | 0.00 |
| R038 On 07/05/2026 Bond Future |        |     | Buy      | 8                | 0.00 |
| R038 On 05/02/2026 Bond Future |        |     | Sell     | 96               | 0.00 |
| R038 On 05/02/2026 Bond Future |        |     | Buy      | 96               | 0.00 |
| R038 On 05/02/2026 Bond Future |        |     | Sell     | 125              | 0.00 |

|                                |      |     |      |
|--------------------------------|------|-----|------|
| R038 On 05/02/2026 Bond Future | Buy  | 125 | 0.00 |
| R038 On 05/02/2026 Bond Future | Sell | 221 | 0.00 |
| R038 On 05/02/2026 Bond Future | Buy  | 221 | 0.00 |
| R2040 Bond Future              |      |     |      |
| 2040 On 05/02/2026 Bond Future | Sell | 150 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Buy  | 150 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Buy  | 150 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Sell | 150 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Sell | 358 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Buy  | 358 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Sell | 431 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Buy  | 431 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Sell | 789 | 0.00 |
| 2040 On 05/02/2026 Bond Future | Buy  | 789 | 0.00 |
| R2044 Bond Future              |      |     |      |
| 2044 On 07/05/2026 Bond Future | Sell | 7   | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy  | 7   | 0.00 |
| R2048 Bond Future              |      |     |      |
| R248 On 05/02/2026 Bond Future | Sell | 100 | 0.00 |
| R248 On 05/02/2026 Bond Future | Buy  | 100 | 0.00 |
| R248 On 05/02/2026 Bond Future | Sell | 100 | 0.00 |
| R248 On 05/02/2026 Bond Future | Buy  | 100 | 0.00 |
| R248 On 05/02/2026 Bond Future | Buy  | 386 | 0.00 |
| R248 On 05/02/2026 Bond Future | Sell | 386 | 0.00 |

R2053 Bond Future

|                                |      |    |      |
|--------------------------------|------|----|------|
| R053 On 07/05/2026 Bond Future | Buy  | 10 | 0.00 |
| R053 On 07/05/2026 Bond Future | Sell | 10 | 0.00 |

R209 Bond Future

|                                |      |   |      |
|--------------------------------|------|---|------|
| 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 | Sell | 9 | 0.00 |
| R209 On 05/02/2026 Bond Future | Buy  | 9 | 0.00 |

|                                         |       |      |
|-----------------------------------------|-------|------|
| Grand Total for Daily Detailed Turnover | 3,437 | 0.00 |
|-----------------------------------------|-------|------|