

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/01/2026

TO DATE : 23/01/2026

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
2030 On 05/02/2026 Bond Future			Buy	3	0.00
2030 On 05/02/2026 Bond Future			Sell	3	0.00
2030 On 07/05/2026 Bond Future			Sell	3	0.00
2030 On 07/05/2026 Bond Future			Buy	3	0.00
2030 On 07/05/2026 Bond Future			Sell	4	0.00
2030 On 07/05/2026 Bond Future			Buy	4	0.00
2030 On 05/02/2026 Bond Future			Buy	4	0.00
2030 On 05/02/2026 Bond Future			Sell	4	0.00
2030 On 05/02/2026 Bond Future			Buy	9	0.00
2030 On 05/02/2026 Bond Future			Sell	9	0.00
2030 On 07/05/2026 Bond Future			Sell	9	0.00
2030 On 07/05/2026 Bond Future			Buy	9	0.00
2030 On 07/05/2026 Bond Future			Sell	11	0.00
2030 On 07/05/2026 Bond Future			Buy	11	0.00
2030 On 05/02/2026 Bond Future			Buy	11	0.00
2030 On 05/02/2026 Bond Future			Sell	11	0.00
2030 On 05/02/2026 Bond Future			Buy	17	0.00
2030 On 05/02/2026 Bond Future			Sell	17	0.00
2030 On 07/05/2026 Bond Future			Sell	17	0.00
2030 On 07/05/2026 Bond Future			Buy	17	0.00
2030 On 07/05/2026 Bond Future			Sell	18	0.00

2030 On 07/05/2026 Bond Future	Buy	18	0.00
2030 On 05/02/2026 Bond Future	Buy	18	0.00
2030 On 05/02/2026 Bond Future	Sell	18	0.00
2030 On 07/05/2026 Bond Future	Sell	31	0.00
2030 On 07/05/2026 Bond Future	Buy	31	0.00
2030 On 05/02/2026 Bond Future	Buy	32	0.00
2030 On 05/02/2026 Bond Future	Sell	32	0.00
2030 On 07/05/2026 Bond Future	Sell	36	0.00
2030 On 07/05/2026 Bond Future	Buy	36	0.00
2030 On 05/02/2026 Bond Future	Buy	37	0.00
2030 On 05/02/2026 Bond Future	Sell	37	0.00
2030 On 07/05/2026 Bond Future	Sell	38	0.00
2030 On 07/05/2026 Bond Future	Buy	38	0.00
2030 On 05/02/2026 Bond Future	Buy	39	0.00
2030 On 05/02/2026 Bond Future	Sell	39	0.00
2030 On 05/02/2026 Bond Future	Buy	41	0.00
2030 On 05/02/2026 Bond Future	Sell	41	0.00
2030 On 07/05/2026 Bond Future	Sell	41	0.00
2030 On 07/05/2026 Bond Future	Buy	41	0.00
2030 On 07/05/2026 Bond Future	Sell	52	0.00
2030 On 07/05/2026 Bond Future	Buy	52	0.00
2030 On 05/02/2026 Bond Future	Buy	53	0.00
2030 On 05/02/2026 Bond Future	Sell	53	0.00
2030 On 07/05/2026 Bond Future	Sell	56	0.00
2030 On 07/05/2026 Bond Future	Buy	56	0.00
2030 On 05/02/2026 Bond Future	Buy	57	0.00

2030 On 05/02/2026 Bond Future	Sell	57	0.00
2030 On 07/05/2026 Bond Future	Sell	67	0.00
2030 On 07/05/2026 Bond Future	Buy	67	0.00
2030 On 05/02/2026 Bond Future	Buy	67	0.00
2030 On 05/02/2026 Bond Future	Sell	67	0.00
2030 On 07/05/2026 Bond Future	Sell	70	0.00
2030 On 07/05/2026 Bond Future	Buy	70	0.00
2030 On 05/02/2026 Bond Future	Buy	71	0.00
2030 On 05/02/2026 Bond Future	Sell	71	0.00
2030 On 07/05/2026 Bond Future	Sell	76	0.00
2030 On 07/05/2026 Bond Future	Buy	76	0.00
2030 On 05/02/2026 Bond Future	Buy	77	0.00
2030 On 05/02/2026 Bond Future	Sell	77	0.00
2030 On 07/05/2026 Bond Future	Sell	79	0.00
2030 On 07/05/2026 Bond Future	Buy	79	0.00
2030 On 05/02/2026 Bond Future	Buy	81	0.00
2030 On 05/02/2026 Bond Future	Sell	81	0.00
2030 On 07/05/2026 Bond Future	Sell	90	0.00
2030 On 07/05/2026 Bond Future	Buy	90	0.00
2030 On 05/02/2026 Bond Future	Buy	91	0.00
2030 On 05/02/2026 Bond Future	Sell	91	0.00
2030 On 07/05/2026 Bond Future	Sell	95	0.00
2030 On 07/05/2026 Bond Future	Buy	95	0.00
2030 On 05/02/2026 Bond Future	Buy	96	0.00
2030 On 05/02/2026 Bond Future	Sell	96	0.00
2030 On 07/05/2026 Bond Future	Sell	114	0.00

2030 On 07/05/2026 Bond Future	Buy	114	0.00
2030 On 05/02/2026 Bond Future	Buy	117	0.00
2030 On 05/02/2026 Bond Future	Sell	117	0.00
2030 On 07/05/2026 Bond Future	Sell	123	0.00
2030 On 07/05/2026 Bond Future	Buy	123	0.00
2030 On 05/02/2026 Bond Future	Buy	125	0.00
2030 On 05/02/2026 Bond Future	Sell	125	0.00
2030 On 07/05/2026 Bond Future	Sell	133	0.00
2030 On 07/05/2026 Bond Future	Buy	133	0.00
2030 On 05/02/2026 Bond Future	Buy	135	0.00
2030 On 05/02/2026 Bond Future	Sell	135	0.00
2030 On 07/05/2026 Bond Future	Sell	136	0.00
2030 On 07/05/2026 Bond Future	Buy	136	0.00
2030 On 07/05/2026 Bond Future	Sell	138	0.00
2030 On 07/05/2026 Bond Future	Buy	138	0.00
2030 On 05/02/2026 Bond Future	Buy	139	0.00
2030 On 05/02/2026 Bond Future	Sell	139	0.00
2030 On 05/02/2026 Bond Future	Buy	140	0.00
2030 On 05/02/2026 Bond Future	Sell	140	0.00
2030 On 07/05/2026 Bond Future	Sell	140	0.00
2030 On 07/05/2026 Bond Future	Buy	140	0.00
2030 On 05/02/2026 Bond Future	Buy	143	0.00
2030 On 05/02/2026 Bond Future	Sell	143	0.00
2030 On 07/05/2026 Bond Future	Sell	174	0.00
2030 On 07/05/2026 Bond Future	Buy	174	0.00
2030 On 07/05/2026 Bond Future	Sell	176	0.00

2030 On 07/05/2026 Bond Future	Buy	176	0.00
2030 On 05/02/2026 Bond Future	Buy	177	0.00
2030 On 05/02/2026 Bond Future	Sell	177	0.00
2030 On 05/02/2026 Bond Future	Buy	180	0.00
2030 On 05/02/2026 Bond Future	Sell	180	0.00
2030 On 07/05/2026 Bond Future	Sell	209	0.00
2030 On 07/05/2026 Bond Future	Buy	209	0.00
2030 On 05/02/2026 Bond Future	Buy	213	0.00
2030 On 05/02/2026 Bond Future	Sell	213	0.00
2030 On 07/05/2026 Bond Future	Sell	222	0.00
2030 On 07/05/2026 Bond Future	Buy	222	0.00
2030 On 05/02/2026 Bond Future	Buy	226	0.00
2030 On 05/02/2026 Bond Future	Sell	226	0.00
2030 On 07/05/2026 Bond Future	Sell	229	0.00
2030 On 07/05/2026 Bond Future	Buy	229	0.00
2030 On 05/02/2026 Bond Future	Buy	233	0.00
2030 On 05/02/2026 Bond Future	Sell	233	0.00
2030 On 07/05/2026 Bond Future	Sell	243	0.00
2030 On 07/05/2026 Bond Future	Buy	243	0.00
2030 On 05/02/2026 Bond Future	Buy	247	0.00
2030 On 05/02/2026 Bond Future	Sell	247	0.00
2030 On 07/05/2026 Bond Future	Sell	290	0.00
2030 On 07/05/2026 Bond Future	Buy	290	0.00
2030 On 05/02/2026 Bond Future	Buy	295	0.00
2030 On 05/02/2026 Bond Future	Sell	295	0.00
2030 On 07/05/2026 Bond Future	Sell	336	0.00

2030 On 07/05/2026 Bond Future	Buy	336	0.00
2030 On 05/02/2026 Bond Future	Buy	341	0.00
2030 On 05/02/2026 Bond Future	Sell	341	0.00
2030 On 07/05/2026 Bond Future	Sell	435	0.00
2030 On 07/05/2026 Bond Future	Buy	435	0.00
2030 On 07/05/2026 Bond Future	Sell	443	0.00
2030 On 07/05/2026 Bond Future	Buy	443	0.00
2030 On 05/02/2026 Bond Future	Buy	443	0.00
2030 On 05/02/2026 Bond Future	Sell	443	0.00
2030 On 05/02/2026 Bond Future	Buy	451	0.00
2030 On 05/02/2026 Bond Future	Sell	451	0.00
2030 On 07/05/2026 Bond Future	Sell	472	0.00
2030 On 07/05/2026 Bond Future	Buy	472	0.00
2030 On 05/02/2026 Bond Future	Buy	480	0.00
2030 On 05/02/2026 Bond Future	Sell	480	0.00
2030 On 07/05/2026 Bond Future	Sell	516	0.00
2030 On 07/05/2026 Bond Future	Buy	516	0.00
2030 On 07/05/2026 Bond Future	Sell	518	0.00
2030 On 07/05/2026 Bond Future	Buy	518	0.00
2030 On 05/02/2026 Bond Future	Buy	525	0.00
2030 On 05/02/2026 Bond Future	Sell	525	0.00
2030 On 05/02/2026 Bond Future	Sell	528	0.00
2030 On 05/02/2026 Bond Future	Buy	528	0.00
2030 On 07/05/2026 Bond Future	Sell	559	0.00
2030 On 07/05/2026 Bond Future	Buy	559	0.00
2030 On 05/02/2026 Bond Future	Buy	569	0.00

2030 On 05/02/2026 Bond Future	Sell	569	0.00
2030 On 07/05/2026 Bond Future	Sell	685	0.00
2030 On 07/05/2026 Bond Future	Buy	685	0.00
2030 On 05/02/2026 Bond Future	Buy	697	0.00
2030 On 05/02/2026 Bond Future	Sell	697	0.00
2030 On 07/05/2026 Bond Future	Sell	904	0.00
2030 On 07/05/2026 Bond Future	Buy	904	0.00
2030 On 05/02/2026 Bond Future	Buy	920	0.00
2030 On 05/02/2026 Bond Future	Sell	920	0.00
2030 On 07/05/2026 Bond Future	Sell	1,528	0.00
2030 On 07/05/2026 Bond Future	Buy	1,528	0.00
2030 On 05/02/2026 Bond Future	Buy	1,556	0.00
2030 On 05/02/2026 Bond Future	Sell	1,556	0.00
2030 On 07/05/2026 Bond Future	Sell	2,175	0.00
2030 On 07/05/2026 Bond Future	Buy	2,175	0.00
2030 On 05/02/2026 Bond Future	Buy	2,214	0.00
2030 On 05/02/2026 Bond Future	Sell	2,214	0.00
2030 On 07/05/2026 Bond Future	Sell	3,253	0.00
2030 On 07/05/2026 Bond Future	Buy	3,253	0.00
2030 On 05/02/2026 Bond Future	Buy	3,311	0.00
2030 On 05/02/2026 Bond Future	Sell	3,311	0.00
2030 On 07/05/2026 Bond Future	Sell	3,978	0.00
2030 On 07/05/2026 Bond Future	Buy	3,978	0.00
2030 On 05/02/2026 Bond Future	Buy	4,049	0.00
2030 On 05/02/2026 Bond Future	Sell	4,049	0.00
2030 On 07/05/2026 Bond Future	Sell	7,529	0.00

2030 On 07/05/2026 Bond Future		Buy	7,529	0.00
2030 On 05/02/2026 Bond Future		Buy	7,663	0.00
2030 On 05/02/2026 Bond Future		Sell	7,663	0.00
2030 On 07/05/2026 Bond Future		Sell	26,328	0.00
2030 On 07/05/2026 Bond Future		Buy	26,328	0.00
2030 On 05/02/2026 Bond Future		Buy	26,796	0.00
2030 On 05/02/2026 Bond Future		Sell	26,796	0.00
R2032 Bond Future				
2032 On 05/02/2026 Bond Future		Buy	89	0.00
2032 On 05/02/2026 Bond Future		Sell	89	0.00
R2035 Bond Future				
R035 On 07/05/2026 Bond Future		Sell	6	0.00
R035 On 07/05/2026 Bond Future		Buy	6	0.00
R035 On 07/05/2026 Bond Future		Sell	10	0.00
R035 On 07/05/2026 Bond Future		Buy	10	0.00
R035 On 07/05/2026 Bond Future		Sell	13	0.00
R035 On 07/05/2026 Bond Future		Buy	13	0.00
R035 On 07/05/2026 Bond Future		Sell	19	0.00
R035 On 07/05/2026 Bond Future		Buy	19	0.00
R035 On 07/05/2026 Bond Future		Sell	20	0.00
R035 On 07/05/2026 Bond Future		Buy	20	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	34	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	34	0.00
R035 On 07/05/2026 Bond Future		Sell	35	0.00
R035 On 07/05/2026 Bond Future		Buy	35	0.00

R035 On 07/05/2026 Bond Future	8.55 Put	Sell	61	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	61	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	79	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	79	0.00
R035 On 05/02/2026 Bond Future		Sell	100	0.00
R035 On 05/02/2026 Bond Future		Buy	100	0.00
R035 On 05/02/2026 Bond Future		Sell	100	0.00
R035 On 05/02/2026 Bond Future		Buy	100	0.00
R035 On 07/05/2026 Bond Future		Sell	116	0.00
R035 On 07/05/2026 Bond Future		Buy	116	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	119	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	119	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	122	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	122	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	215	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	215	0.00
R035 On 07/05/2026 Bond Future		Sell	644	0.00
R035 On 07/05/2026 Bond Future		Buy	644	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	704	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	704	0.00
R035 On 07/05/2026 Bond Future		Sell	1,767	0.00
R035 On 07/05/2026 Bond Future		Buy	1,767	0.00
R035 On 07/05/2026 Bond Future		Sell	2,630	0.00
R035 On 07/05/2026 Bond Future		Buy	2,630	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	3,920	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	3,920	0.00

R035 On 07/05/2026 Bond Future	8.55 Put	Sell	10,746	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	10,746	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Sell	16,000	0.00
R035 On 07/05/2026 Bond Future	8.55 Put	Buy	16,000	0.00
R2040 Bond Future				
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	29	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	29	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	30	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	30	0.00
2040 On 07/05/2026 Bond Future		Sell	35	0.00
2040 On 07/05/2026 Bond Future		Buy	35	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	52	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	52	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	54	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	54	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Sell	59	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Buy	59	0.00
2040 On 07/05/2026 Bond Future		Sell	63	0.00
2040 On 07/05/2026 Bond Future		Buy	63	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	66	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	66	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	68	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	68	0.00
2040 On 07/05/2026 Bond Future		Sell	80	0.00
2040 On 07/05/2026 Bond Future		Buy	80	0.00

2040 On 05/02/2026 Bond Future	9.05	Call	Buy	101	0.00
2040 On 05/02/2026 Bond Future	9.05	Call	Sell	101	0.00
2040 On 05/02/2026 Bond Future	9.05	Call	Buy	103	0.00
2040 On 05/02/2026 Bond Future	9.05	Call	Sell	103	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Sell	104	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Buy	104	0.00
2040 On 05/02/2026 Bond Future	9.20	Call	Buy	105	0.00
2040 On 05/02/2026 Bond Future	9.20	Call	Sell	105	0.00
2040 On 05/02/2026 Bond Future	9.20	Call	Buy	107	0.00
2040 On 05/02/2026 Bond Future	9.20	Call	Sell	107	0.00
2040 On 05/02/2026 Bond Future			Buy	121	0.00
2040 On 05/02/2026 Bond Future			Sell	121	0.00
2040 On 07/05/2026 Bond Future			Sell	124	0.00
2040 On 07/05/2026 Bond Future			Buy	124	0.00
2040 On 07/05/2026 Bond Future			Sell	126	0.00
2040 On 07/05/2026 Bond Future			Buy	126	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Sell	133	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Buy	133	0.00
2040 On 05/02/2026 Bond Future	9.05	Call	Buy	183	0.00
2040 On 05/02/2026 Bond Future	9.05	Call	Sell	183	0.00
2040 On 05/02/2026 Bond Future	9.20	Call	Buy	190	0.00
2040 On 05/02/2026 Bond Future	9.20	Call	Sell	190	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Sell	205	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Buy	205	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Sell	210	0.00
2040 On 07/05/2026 Bond Future	8.65	Call	Buy	210	0.00

2040 On 07/05/2026 Bond Future		Sell	222	0.00
2040 On 07/05/2026 Bond Future		Buy	222	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Sell	370	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Buy	370	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	596	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	596	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	619	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	619	0.00
2040 On 07/05/2026 Bond Future		Sell	727	0.00
2040 On 07/05/2026 Bond Future		Buy	727	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Sell	1,209	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Buy	1,209	0.00
2040 On 05/11/2026 Bond Future	9.91 Call	Buy	2,300	0.00
2040 On 05/11/2026 Bond Future	9.91 Call	Sell	2,300	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	3,322	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	3,322	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	3,441	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	3,441	0.00
2040 On 07/05/2026 Bond Future		Sell	4,047	0.00
2040 On 07/05/2026 Bond Future		Buy	4,047	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Sell	6,732	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Buy	6,732	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	9,048	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	9,048	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	9,386	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	9,386	0.00

2040 On 07/05/2026 Bond Future		Sell	11,096	0.00
2040 On 07/05/2026 Bond Future		Buy	11,096	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Buy	13,500	0.00
2040 On 05/02/2026 Bond Future	9.05 Call	Sell	13,500	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Buy	14,000	0.00
2040 On 05/02/2026 Bond Future	9.20 Call	Sell	14,000	0.00
2040 On 07/05/2026 Bond Future		Sell	16,520	0.00
2040 On 07/05/2026 Bond Future		Buy	16,520	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Sell	18,478	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Buy	18,478	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Sell	27,500	0.00
2040 On 07/05/2026 Bond Future	8.65 Call	Buy	27,500	0.00
R2048 Bond Future				
R248 On 05/02/2026 Bond Future		Buy	68	0.00
R248 On 05/02/2026 Bond Future		Sell	68	0.00
Grand Total for Daily Detailed Turnover		289,574		0.00