

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/01/2026

TO DATE : 26/01/2026

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2030 Bond Future					
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	4	0.00
2030 On 05/02/2026 Bond Future			Sell	4	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	14	0.00
2030 On 05/02/2026 Bond Future			Sell	14	0.00
2030 On 05/02/2026 Bond Future			Buy	21	0.00
2030 On 05/02/2026 Bond Future			Sell	21	0.00
2030 On 07/05/2026 Bond Future			Sell	21	0.00
2030 On 07/05/2026 Bond Future			Buy	21	0.00
2030 On 05/02/2026 Bond Future			Buy	23	0.00
2030 On 05/02/2026 Bond Future			Sell	23	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	45	0.00
2030 On 05/02/2026 Bond Future			Sell	45	0.00
2030 On 05/02/2026 Bond Future			Buy	47	0.00
2030 On 05/02/2026 Bond Future			Sell	47	0.00
2030 On 05/02/2026 Bond Future			Buy	51	0.00

2030 On 05/02/2026 Bond Future	Sell	51	0.00
2030 On 07/05/2026 Bond Future	Buy	51	0.00
2030 On 07/05/2026 Bond Future	Sell	51	0.00
2030 On 05/02/2026 Bond Future	Buy	65	0.00
2030 On 05/02/2026 Bond Future	Sell	65	0.00
2030 On 05/02/2026 Bond Future	Buy	70	0.00
2030 On 05/02/2026 Bond Future	Sell	70	0.00
2030 On 05/02/2026 Bond Future	Buy	83	0.00
2030 On 05/02/2026 Bond Future	Sell	83	0.00
2030 On 05/02/2026 Bond Future	Buy	86	0.00
2030 On 05/02/2026 Bond Future	Sell	86	0.00
2030 On 05/02/2026 Bond Future	Buy	94	0.00
2030 On 05/02/2026 Bond Future	Sell	94	0.00
2030 On 05/02/2026 Bond Future	Buy	98	0.00
2030 On 05/02/2026 Bond Future	Sell	98	0.00
2030 On 05/02/2026 Bond Future	Buy	112	0.00
2030 On 05/02/2026 Bond Future	Sell	112	0.00
2030 On 05/02/2026 Bond Future	Buy	118	0.00
2030 On 05/02/2026 Bond Future	Sell	118	0.00
2030 On 05/02/2026 Bond Future	Buy	142	0.00
2030 On 05/02/2026 Bond Future	Sell	142	0.00
2030 On 05/02/2026 Bond Future	Buy	165	0.00
2030 On 05/02/2026 Bond Future	Sell	165	0.00
2030 On 05/02/2026 Bond Future	Buy	169	0.00
2030 On 05/02/2026 Bond Future	Sell	169	0.00
2030 On 05/02/2026 Bond Future	Buy	171	0.00

2030 On 05/02/2026 Bond Future	Sell	171	0.00
2030 On 05/02/2026 Bond Future	Buy	175	0.00
2030 On 05/02/2026 Bond Future	Sell	175	0.00
2030 On 05/02/2026 Bond Future	Buy	217	0.00
2030 On 05/02/2026 Bond Future	Sell	217	0.00
2030 On 05/02/2026 Bond Future	Buy	219	0.00
2030 On 05/02/2026 Bond Future	Sell	219	0.00
2030 On 05/02/2026 Bond Future	Buy	261	0.00
2030 On 05/02/2026 Bond Future	Sell	261	0.00
2030 On 05/02/2026 Bond Future	Buy	277	0.00
2030 On 05/02/2026 Bond Future	Sell	277	0.00
2030 On 05/02/2026 Bond Future	Buy	285	0.00
2030 On 05/02/2026 Bond Future	Sell	285	0.00
2030 On 05/02/2026 Bond Future	Buy	302	0.00
2030 On 05/02/2026 Bond Future	Sell	302	0.00
2030 On 05/02/2026 Bond Future	Buy	361	0.00
2030 On 05/02/2026 Bond Future	Sell	361	0.00
2030 On 05/02/2026 Bond Future	Buy	417	0.00
2030 On 05/02/2026 Bond Future	Sell	417	0.00
2030 On 05/02/2026 Bond Future	Buy	541	0.00
2030 On 05/02/2026 Bond Future	Sell	541	0.00
2030 On 05/02/2026 Bond Future	Buy	551	0.00
2030 On 05/02/2026 Bond Future	Sell	551	0.00
2030 On 05/02/2026 Bond Future	Buy	587	0.00
2030 On 05/02/2026 Bond Future	Sell	587	0.00
2030 On 05/02/2026 Bond Future	Buy	642	0.00

2030 On 05/02/2026 Bond Future	Sell	642	0.00
2030 On 05/02/2026 Bond Future	Buy	645	0.00
2030 On 05/02/2026 Bond Future	Sell	645	0.00
2030 On 05/02/2026 Bond Future	Buy	695	0.00
2030 On 05/02/2026 Bond Future	Sell	695	0.00
2030 On 05/02/2026 Bond Future	Buy	853	0.00
2030 On 05/02/2026 Bond Future	Sell	853	0.00
2030 On 05/02/2026 Bond Future	Buy	1,124	0.00
2030 On 05/02/2026 Bond Future	Sell	1,124	0.00
2030 On 05/02/2026 Bond Future	Buy	1,901	0.00
2030 On 05/02/2026 Bond Future	Sell	1,901	0.00
2030 On 05/02/2026 Bond Future	Buy	2,705	0.00
2030 On 05/02/2026 Bond Future	Sell	2,705	0.00
2030 On 05/02/2026 Bond Future	Buy	4,046	0.00
2030 On 05/02/2026 Bond Future	Sell	4,046	0.00
2030 On 05/02/2026 Bond Future	Buy	4,948	0.00
2030 On 05/02/2026 Bond Future	Sell	4,948	0.00
2030 On 05/02/2026 Bond Future	Buy	9,366	0.00
2030 On 05/02/2026 Bond Future	Sell	9,366	0.00
2030 On 07/05/2026 Bond Future	Sell	32,178	0.00
2030 On 07/05/2026 Bond Future	Buy	32,178	0.00
2030 On 05/02/2026 Bond Future	Buy	32,750	0.00
2030 On 05/02/2026 Bond Future	Sell	32,750	0.00
R2032 Bond Future			
2032 On 07/05/2026 Bond Future	Buy	206	0.00

2032 On 07/05/2026 Bond Future		Sell	206	0.00
2032 On 07/05/2026 Bond Future		Buy	206	0.00
2032 On 07/05/2026 Bond Future		Sell	206	0.00
R2035 Bond Future				
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	34	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	34	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	62	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	62	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	79	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	79	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	121	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	121	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	122	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	122	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	224	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	224	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	712	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	712	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	3,964	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	3,964	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	10,682	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	10,682	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Buy	16,000	0.00
R035 On 05/02/2026 Bond Future	8.45 Put	Sell	16,000	0.00

R2037 Bond Future

2037 On 07/05/2026 Bond Future	Buy	15	0.00
2037 On 07/05/2026 Bond Future	Sell	15	0.00
2037 On 07/05/2026 Bond Future	Sell	309	0.00
2037 On 07/05/2026 Bond Future	Buy	309	0.00

R2040 Bond Future

2040 On 07/05/2026 Bond Future	Buy	7	0.00
2040 On 07/05/2026 Bond Future	Sell	7	0.00
2040 On 07/05/2026 Bond Future	Sell	109	0.00
2040 On 07/05/2026 Bond Future	Buy	109	0.00

R2044 Bond Future

2044 On 07/05/2026 Bond Future	Buy	30	0.00
2044 On 07/05/2026 Bond Future	Sell	30	0.00
2044 On 07/05/2026 Bond Future	Sell	30	0.00
2044 On 07/05/2026 Bond Future	Buy	30	0.00
2044 On 05/02/2026 Bond Future	Sell	31	0.00
2044 On 05/02/2026 Bond Future	Buy	31	0.00
2044 On 05/02/2026 Bond Future	Buy	31	0.00
2044 On 05/02/2026 Bond Future	Sell	31	0.00
2044 On 07/05/2026 Bond Future	Sell	45	0.00
2044 On 07/05/2026 Bond Future	Buy	45	0.00
2044 On 05/02/2026 Bond Future	Buy	46	0.00
2044 On 05/02/2026 Bond Future	Sell	46	0.00
2044 On 07/05/2026 Bond Future	Sell	51	0.00
2044 On 07/05/2026 Bond Future	Buy	51	0.00

2044 On 05/02/2026 Bond Future	Buy	52	0.00
2044 On 05/02/2026 Bond Future	Sell	52	0.00
2044 On 07/05/2026 Bond Future	Sell	69	0.00
2044 On 07/05/2026 Bond Future	Buy	69	0.00
2044 On 05/02/2026 Bond Future	Buy	70	0.00
2044 On 05/02/2026 Bond Future	Sell	70	0.00
2044 On 07/05/2026 Bond Future	Sell	73	0.00
2044 On 07/05/2026 Bond Future	Buy	73	0.00
2044 On 07/05/2026 Bond Future	Sell	74	0.00
2044 On 07/05/2026 Bond Future	Buy	74	0.00
2044 On 05/02/2026 Bond Future	Buy	74	0.00
2044 On 05/02/2026 Bond Future	Sell	74	0.00
2044 On 05/02/2026 Bond Future	Buy	75	0.00
2044 On 05/02/2026 Bond Future	Sell	75	0.00
2044 On 07/05/2026 Bond Future	Buy	78	0.00
2044 On 07/05/2026 Bond Future	Sell	78	0.00
2044 On 05/02/2026 Bond Future	Sell	79	0.00
2044 On 05/02/2026 Bond Future	Buy	79	0.00
2044 On 07/05/2026 Bond Future	Sell	86	0.00
2044 On 07/05/2026 Bond Future	Buy	86	0.00
2044 On 05/02/2026 Bond Future	Buy	88	0.00
2044 On 05/02/2026 Bond Future	Sell	88	0.00
2044 On 07/05/2026 Bond Future	Sell	90	0.00
2044 On 07/05/2026 Bond Future	Buy	90	0.00
2044 On 05/02/2026 Bond Future	Buy	92	0.00
2044 On 05/02/2026 Bond Future	Sell	92	0.00

2044 On 07/05/2026 Bond Future	Sell	107	0.00
2044 On 07/05/2026 Bond Future	Buy	107	0.00
2044 On 05/02/2026 Bond Future	Buy	109	0.00
2044 On 05/02/2026 Bond Future	Sell	109	0.00
2044 On 07/05/2026 Bond Future	Sell	176	0.00
2044 On 07/05/2026 Bond Future	Buy	176	0.00
2044 On 05/02/2026 Bond Future	Buy	189	0.00
2044 On 05/02/2026 Bond Future	Sell	189	0.00
2044 On 05/02/2026 Bond Future	Buy	244	0.00
2044 On 05/02/2026 Bond Future	Sell	244	0.00
2044 On 07/05/2026 Bond Future	Sell	244	0.00
2044 On 07/05/2026 Bond Future	Buy	244	0.00
2044 On 07/05/2026 Bond Future	Sell	372	0.00
2044 On 07/05/2026 Bond Future	Buy	372	0.00
2044 On 05/02/2026 Bond Future	Buy	372	0.00
2044 On 05/02/2026 Bond Future	Sell	372	0.00
2044 On 07/05/2026 Bond Future	Sell	385	0.00
2044 On 07/05/2026 Bond Future	Buy	385	0.00
2044 On 05/02/2026 Bond Future	Buy	392	0.00
2044 On 05/02/2026 Bond Future	Sell	392	0.00
2044 On 07/05/2026 Bond Future	Sell	560	0.00
2044 On 07/05/2026 Bond Future	Buy	560	0.00
2044 On 05/02/2026 Bond Future	Buy	570	0.00
2044 On 05/02/2026 Bond Future	Sell	570	0.00
2044 On 07/05/2026 Bond Future	Sell	792	0.00
2044 On 07/05/2026 Bond Future	Buy	792	0.00

2044 On 05/02/2026 Bond Future	Buy	805	0.00
2044 On 05/02/2026 Bond Future	Sell	805	0.00
2044 On 07/05/2026 Bond Future	Sell	828	0.00
2044 On 07/05/2026 Bond Future	Buy	828	0.00
2044 On 05/02/2026 Bond Future	Buy	843	0.00
2044 On 05/02/2026 Bond Future	Sell	843	0.00
2044 On 07/05/2026 Bond Future	Sell	881	0.00
2044 On 07/05/2026 Bond Future	Buy	881	0.00
2044 On 05/02/2026 Bond Future	Buy	897	0.00
2044 On 05/02/2026 Bond Future	Sell	897	0.00
2044 On 07/05/2026 Bond Future	Buy	1,068	0.00
2044 On 07/05/2026 Bond Future	Sell	1,068	0.00
2044 On 05/02/2026 Bond Future	Sell	1,087	0.00
2044 On 05/02/2026 Bond Future	Buy	1,087	0.00
2044 On 07/05/2026 Bond Future	Buy	1,176	0.00
2044 On 07/05/2026 Bond Future	Sell	1,176	0.00
2044 On 05/02/2026 Bond Future	Sell	1,197	0.00
2044 On 05/02/2026 Bond Future	Buy	1,197	0.00
2044 On 07/05/2026 Bond Future	Sell	1,804	0.00
2044 On 07/05/2026 Bond Future	Buy	1,804	0.00
2044 On 05/02/2026 Bond Future	Buy	1,836	0.00
2044 On 05/02/2026 Bond Future	Sell	1,836	0.00
2044 On 07/05/2026 Bond Future	Sell	5,525	0.00
2044 On 07/05/2026 Bond Future	Buy	5,525	0.00
2044 On 05/02/2026 Bond Future	Buy	5,623	0.00
2044 On 05/02/2026 Bond Future	Sell	5,623	0.00

2044 On 07/05/2026 Bond Future	Sell	10,608	0.00
2044 On 07/05/2026 Bond Future	Buy	10,608	0.00
2044 On 05/02/2026 Bond Future	Buy	10,798	0.00
2044 On 05/02/2026 Bond Future	Sell	10,798	0.00
R2048 Bond Future			
R248 On 07/05/2026 Bond Future	Buy	142	0.00
R248 On 07/05/2026 Bond Future	Sell	142	0.00
R248 On 07/05/2026 Bond Future	Buy	142	0.00
R248 On 07/05/2026 Bond Future	Sell	142	0.00
R248 On 07/05/2026 Bond Future	Sell	277	0.00
R248 On 07/05/2026 Bond Future	Buy	277	0.00
Grand Total for Daily Detailed Turnover	181,915		0.00