

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/01/2026

TO DATE : 28/01/2026

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ALBI Index Future					
ALBI On 05/02/2026 Index Future			Buy	4	0.00
ALBI On 05/02/2026 Index Future			Sell	4	0.00
ALBI On 05/02/2026 Index Future			Buy	4	0.00
ALBI On 05/02/2026 Index Future			Sell	4	0.00
ALBI On 05/02/2026 Index Future			Buy	4	0.00
ALBI On 05/02/2026 Index Future			Sell	4	0.00
R2030 Bond Future					
2030 On 06/08/2026 Bond Future			Buy	529	0.00
2030 On 06/08/2026 Bond Future			Sell	529	0.00
2030 On 06/08/2026 Bond Future			Buy	529	0.00
2030 On 06/08/2026 Bond Future			Sell	529	0.00
R2032 Bond Future					
2032 On 07/05/2026 Bond Future			Sell	36	0.00
2032 On 07/05/2026 Bond Future			Buy	36	0.00
2032 On 07/05/2026 Bond Future			Sell	82	0.00
2032 On 07/05/2026 Bond Future			Buy	82	0.00
2032 On 07/05/2026 Bond Future			Sell	102	0.00
2032 On 07/05/2026 Bond Future			Buy	102	0.00
2032 On 07/05/2026 Bond Future			Sell	220	0.00
2032 On 07/05/2026 Bond Future			Buy	220	0.00

2032 On 07/05/2026 Bond Future	Buy	3,819	0.00
2032 On 07/05/2026 Bond Future	Sell	3,819	0.00
2032 On 07/05/2026 Bond Future	Buy	3,819	0.00
2032 On 07/05/2026 Bond Future	Sell	3,819	0.00
R2033 Bond Future			
R033 On 07/05/2026 Bond Future	Buy	200	0.00
R033 On 07/05/2026 Bond Future	Sell	200	0.00
R2035 Bond Future			
R035 On 05/02/2026 Bond Future	Sell	1	0.00
R035 On 05/02/2026 Bond Future	Buy	1	0.00
R035 On 05/02/2026 Bond Future	Sell	1	0.00
R035 On 05/02/2026 Bond Future	Buy	1	0.00
R035 On 05/02/2026 Bond Future	Sell	1	0.00
R035 On 05/02/2026 Bond Future	Buy	1	0.00
R035 On 05/02/2026 Bond Future	Buy	44	0.00
R035 On 05/02/2026 Bond Future	Sell	44	0.00
R035 On 05/02/2026 Bond Future	Sell	50	0.00
R035 On 05/02/2026 Bond Future	Buy	50	0.00
R035 On 05/02/2026 Bond Future	Buy	50	0.00
R035 On 05/02/2026 Bond Future	Sell	50	0.00
R035 On 05/02/2026 Bond Future	Buy	98	0.00
R035 On 05/02/2026 Bond Future	Sell	98	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 05/02/2026 Bond Future	Sell	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 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	Buy	125	0.00
R035 On 05/02/2026 Bond Future	Sell	125	0.00
R035 On 05/02/2026 Bond Future	Sell	250	0.00
R035 On 05/02/2026 Bond Future	Buy	250	0.00
R035 On 05/02/2026 Bond Future	Buy	250	0.00
R035 On 05/02/2026 Bond Future	Sell	250	0.00
R035 On 05/02/2026 Bond Future	Buy	250	0.00
R035 On 05/02/2026 Bond Future	Sell	250	0.00
R035 On 05/02/2026 Bond Future	Buy	267	0.00
R035 On 05/02/2026 Bond Future	Sell	267	0.00
R035 On 05/02/2026 Bond Future	Buy	267	0.00
R035 On 05/02/2026 Bond Future	Sell	267	0.00
R2037 Bond Future			
2037 On 05/02/2026 Bond Future	Sell	3	0.00
2037 On 05/02/2026 Bond Future	Buy	3	0.00
2037 On 05/02/2026 Bond Future	Sell	3	0.00
2037 On 05/02/2026 Bond Future	Buy	3	0.00
2037 On 05/02/2026 Bond Future	Sell	3	0.00
2037 On 05/02/2026 Bond Future	Buy	3	0.00
2037 On 05/02/2026 Bond Future	Buy	68	0.00

2037 On 05/02/2026 Bond Future	Sell	68	0.00
2037 On 07/05/2026 Bond Future	Buy	80	0.00
2037 On 07/05/2026 Bond Future	Sell	80	0.00
2037 On 05/02/2026 Bond Future	Sell	147	0.00
2037 On 05/02/2026 Bond Future	Buy	147	0.00
2037 On 05/02/2026 Bond Future	Buy	166	0.00
2037 On 05/02/2026 Bond Future	Sell	166	0.00
2037 On 05/02/2026 Bond Future	Buy	381	0.00
2037 On 05/02/2026 Bond Future	Sell	381	0.00
2037 On 05/02/2026 Bond Future	Buy	381	0.00
2037 On 05/02/2026 Bond Future	Sell	381	0.00
2037 On 07/05/2026 Bond Future	Buy	585	0.00
2037 On 07/05/2026 Bond Future	Sell	585	0.00
2037 On 07/05/2026 Bond Future	Buy	665	0.00
2037 On 07/05/2026 Bond Future	Sell	665	0.00
2037 On 05/02/2026 Bond Future	Buy	2,500	0.00
2037 On 05/02/2026 Bond Future	Sell	2,500	0.00

R2038 Bond Future

R038 On 05/02/2026 Bond Future	Sell	1	0.00
R038 On 05/02/2026 Bond Future	Buy	1	0.00
R038 On 05/02/2026 Bond Future	Sell	1	0.00
R038 On 05/02/2026 Bond Future	Buy	1	0.00
R038 On 05/02/2026 Bond Future	Sell	1	0.00
R038 On 05/02/2026 Bond Future	Buy	1	0.00
R038 On 05/02/2026 Bond Future	Buy	33	0.00

R038 On 05/02/2026 Bond Future	Sell	33	0.00
R038 On 05/02/2026 Bond Future	Buy	76	0.00
R038 On 05/02/2026 Bond Future	Sell	76	0.00
R038 On 05/02/2026 Bond Future	Buy	79	0.00
R038 On 05/02/2026 Bond Future	Sell	79	0.00
R038 On 07/05/2026 Bond Future	Sell	164	0.00
R038 On 07/05/2026 Bond Future	Buy	164	0.00
R038 On 05/02/2026 Bond Future	Buy	188	0.00
R038 On 05/02/2026 Bond Future	Sell	188	0.00
R038 On 05/02/2026 Bond Future	Buy	188	0.00
R038 On 05/02/2026 Bond Future	Sell	188	0.00
R038 On 07/05/2026 Bond Future	Sell	328	0.00
R038 On 07/05/2026 Bond Future	Buy	328	0.00
R038 On 07/05/2026 Bond Future	Buy	484	0.00
R038 On 07/05/2026 Bond Future	Sell	484	0.00
R038 On 07/05/2026 Bond Future	Sell	492	0.00
R038 On 07/05/2026 Bond Future	Buy	492	0.00
R2040 Bond Future			
2040 On 05/02/2026 Bond Future	Sell	2	0.00
2040 On 05/02/2026 Bond Future	Buy	2	0.00
2040 On 05/02/2026 Bond Future	Sell	2	0.00
2040 On 05/02/2026 Bond Future	Buy	2	0.00
2040 On 05/02/2026 Bond Future	Sell	5	0.00
2040 On 05/02/2026 Bond Future	Buy	5	0.00
2040 On 05/02/2026 Bond Future	Sell	5	0.00

2040 On 05/02/2026 Bond Future	Buy	5	0.00
2040 On 05/02/2026 Bond Future	Sell	5	0.00
2040 On 05/02/2026 Bond Future	Buy	5	0.00
2040 On 07/05/2026 Bond Future	Sell	41	0.00
2040 On 07/05/2026 Bond Future	Buy	41	0.00
2040 On 05/02/2026 Bond Future	Buy	92	0.00
2040 On 05/02/2026 Bond Future	Sell	92	0.00
2040 On 05/02/2026 Bond Future	Buy	213	0.00
2040 On 05/02/2026 Bond Future	Sell	213	0.00
2040 On 05/02/2026 Bond Future	Buy	253	0.00
2040 On 05/02/2026 Bond Future	Sell	253	0.00
2040 On 05/02/2026 Bond Future	Buy	558	0.00
2040 On 05/02/2026 Bond Future	Sell	558	0.00
2040 On 05/02/2026 Bond Future	Buy	558	0.00
2040 On 05/02/2026 Bond Future	Sell	558	0.00
2040 On 06/08/2026 Bond Future	Sell	2,000	0.00
2040 On 06/08/2026 Bond Future	Buy	2,000	0.00
2040 On 06/08/2026 Bond Future	Sell	2,000	0.00
2040 On 06/08/2026 Bond Future	Buy	2,000	0.00
R2044 Bond Future			
2044 On 05/02/2026 Bond Future	Sell	1	0.00
2044 On 05/02/2026 Bond Future	Buy	1	0.00
2044 On 05/02/2026 Bond Future	Sell	1	0.00
2044 On 05/02/2026 Bond Future	Buy	1	0.00
2044 On 05/02/2026 Bond Future	Sell	1	0.00

2044 On 05/02/2026 Bond Future	Buy	1	0.00
2044 On 05/02/2026 Bond Future	Buy	47	0.00
2044 On 05/02/2026 Bond Future	Sell	47	0.00
2044 On 07/05/2026 Bond Future	Buy	86	0.00
2044 On 07/05/2026 Bond Future	Sell	86	0.00
2044 On 05/02/2026 Bond Future	Buy	90	0.00
2044 On 05/02/2026 Bond Future	Sell	90	0.00
2044 On 05/02/2026 Bond Future	Buy	129	0.00
2044 On 05/02/2026 Bond Future	Sell	129	0.00
2044 On 05/02/2026 Bond Future	Buy	266	0.00
2044 On 05/02/2026 Bond Future	Sell	266	0.00
2044 On 05/02/2026 Bond Future	Buy	266	0.00
2044 On 05/02/2026 Bond Future	Sell	266	0.00
2044 On 07/05/2026 Bond Future	Buy	366	0.00
2044 On 07/05/2026 Bond Future	Sell	366	0.00
2044 On 07/05/2026 Bond Future	Buy	452	0.00
2044 On 07/05/2026 Bond Future	Sell	452	0.00
2044 On 07/05/2026 Bond Future	Sell	1,057	0.00
2044 On 07/05/2026 Bond Future	Buy	1,057	0.00
2044 On 07/05/2026 Bond Future	Sell	1,057	0.00
2044 On 07/05/2026 Bond Future	Buy	1,057	0.00
R2048 Bond Future			
R248 On 05/02/2026 Bond Future	Sell	1	0.00
R248 On 05/02/2026 Bond Future	Buy	1	0.00
R248 On 05/02/2026 Bond Future	Sell	1	0.00

R248 On 05/02/2026 Bond Future	Buy	1	0.00
R248 On 05/02/2026 Bond Future	Sell	1	0.00
R248 On 05/02/2026 Bond Future	Buy	1	0.00
R248 On 05/02/2026 Bond Future	Buy	26	0.00
R248 On 05/02/2026 Bond Future	Sell	26	0.00
R248 On 05/02/2026 Bond Future	Buy	29	0.00
R248 On 05/02/2026 Bond Future	Sell	29	0.00
R248 On 05/02/2026 Bond Future	Buy	84	0.00
R248 On 05/02/2026 Bond Future	Sell	84	0.00
R248 On 05/02/2026 Bond Future	Buy	139	0.00
R248 On 05/02/2026 Bond Future	Sell	139	0.00
R248 On 05/02/2026 Bond Future	Buy	139	0.00
R248 On 05/02/2026 Bond Future	Sell	139	0.00
R248 On 07/05/2026 Bond Future	Buy	619	0.00
R248 On 07/05/2026 Bond Future	Sell	619	0.00
R248 On 07/05/2026 Bond Future	Buy	619	0.00
R248 On 07/05/2026 Bond Future	Sell	619	0.00
R2053 Bond Future			
R053 On 07/05/2026 Bond Future	Buy	489	0.00
R053 On 07/05/2026 Bond Future	Sell	489	0.00
R053 On 07/05/2026 Bond Future	Buy	489	0.00
R053 On 07/05/2026 Bond Future	Sell	489	0.00
R209 Bond Future			
R209 On 05/02/2026 Bond Future	Sell	2	0.00
R209 On 05/02/2026 Bond Future	Buy	2	0.00

R209 On 05/02/2026 Bond Future	Sell	2	0.00
R209 On 05/02/2026 Bond Future	Buy	2	0.00
R209 On 05/02/2026 Bond Future	Sell	2	0.00
R209 On 05/02/2026 Bond Future	Buy	2	0.00
R209 On 05/02/2026 Bond Future	Buy	49	0.00
R209 On 05/02/2026 Bond Future	Sell	49	0.00
R209 On 05/02/2026 Bond Future	Buy	113	0.00
R209 On 05/02/2026 Bond Future	Sell	113	0.00
R209 On 05/02/2026 Bond Future	Buy	117	0.00
R209 On 05/02/2026 Bond Future	Sell	117	0.00
R209 On 05/02/2026 Bond Future	Buy	279	0.00
R209 On 05/02/2026 Bond Future	Sell	279	0.00
R209 On 05/02/2026 Bond Future	Buy	279	0.00
R209 On 05/02/2026 Bond Future	Sell	279	0.00
R209 On 07/05/2026 Bond Future	Sell	1,115	0.00
R209 On 07/05/2026 Bond Future	Buy	1,115	0.00
R209 On 07/05/2026 Bond Future	Sell	2,944	0.00
R209 On 07/05/2026 Bond Future	Buy	2,944	0.00
R209 On 07/05/2026 Bond Future	Sell	4,059	0.00
R209 On 07/05/2026 Bond Future	Buy	4,059	0.00
R214 Bond Future			
R214 On 07/05/2026 Bond Future	Sell	92	0.00
R214 On 07/05/2026 Bond Future	Buy	92	0.00
R214 On 07/05/2026 Bond Future	Sell	92	0.00

R214 On 07/05/2026 Bond Future	Buy	92	0.00
Grand Total for Daily Detailed Turnover	39,753		0.00