

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/01/2026

TO DATE : 29/01/2026

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2050 Bond Future					
2050 On 05/02/2026 Bond Future			Buy	50	0.00
2050 On 05/02/2026 Bond Future			Sell	50	0.00
2050 On 05/02/2026 Bond Future			Buy	50	0.00
2050 On 05/02/2026 Bond Future			Sell	50	0.00
R2030 Bond Future					
2030 On 07/05/2026 Bond Future			Sell	66	0.00
2030 On 07/05/2026 Bond Future			Buy	66	0.00
2030 On 07/05/2026 Bond Future			Sell	120	0.00
2030 On 07/05/2026 Bond Future			Buy	120	0.00
2030 On 05/02/2026 Bond Future			Buy	120	0.00
2030 On 05/02/2026 Bond Future			Sell	120	0.00
2030 On 07/05/2026 Bond Future			Buy	123	0.00
2030 On 07/05/2026 Bond Future			Sell	123	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	133	0.00
2030 On 05/02/2026 Bond Future			Sell	133	0.00
2030 On 05/02/2026 Bond Future			Buy	253	0.00
2030 On 05/02/2026 Bond Future			Sell	253	0.00
2030 On 05/02/2026 Bond Future			Buy	253	0.00

2030 On 05/02/2026 Bond Future	Sell	253	0.00
2030 On 07/05/2026 Bond Future	Sell	253	0.00
2030 On 07/05/2026 Bond Future	Buy	253	0.00
2030 On 07/05/2026 Bond Future	Sell	253	0.00
2030 On 07/05/2026 Bond Future	Buy	253	0.00
R2032 Bond Future			
2032 On 07/05/2026 Bond Future	Sell	123	0.00
2032 On 07/05/2026 Bond Future	Buy	123	0.00
2032 On 07/05/2026 Bond Future	Sell	144	0.00
2032 On 07/05/2026 Bond Future	Buy	144	0.00
2032 On 05/02/2026 Bond Future	Buy	150	0.00
2032 On 05/02/2026 Bond Future	Sell	150	0.00
2032 On 05/02/2026 Bond Future	Buy	150	0.00
2032 On 05/02/2026 Bond Future	Sell	150	0.00
2032 On 05/02/2026 Bond Future	Buy	166	0.00
2032 On 05/02/2026 Bond Future	Sell	166	0.00
2032 On 07/05/2026 Bond Future	Sell	166	0.00
2032 On 07/05/2026 Bond Future	Buy	166	0.00
2032 On 07/05/2026 Bond Future	Sell	187	0.00
2032 On 07/05/2026 Bond Future	Buy	187	0.00
2032 On 05/02/2026 Bond Future	Buy	187	0.00
2032 On 05/02/2026 Bond Future	Sell	187	0.00
2032 On 05/02/2026 Bond Future	Buy	353	0.00
2032 On 05/02/2026 Bond Future	Sell	353	0.00
2032 On 05/02/2026 Bond Future	Buy	353	0.00

2032 On 05/02/2026 Bond Future	Sell	353	0.00
2032 On 07/05/2026 Bond Future	Sell	353	0.00
2032 On 07/05/2026 Bond Future	Buy	353	0.00
2032 On 07/05/2026 Bond Future	Sell	353	0.00
2032 On 07/05/2026 Bond Future	Buy	353	0.00
2032 On 07/05/2026 Bond Future	Sell	764	0.00
2032 On 07/05/2026 Bond Future	Buy	764	0.00
2032 On 07/05/2026 Bond Future	Sell	1,031	0.00
2032 On 07/05/2026 Bond Future	Buy	1,031	0.00
R2033 Bond Future			
R033 On 07/05/2026 Bond Future	Sell	12	0.00
R033 On 07/05/2026 Bond Future	Buy	12	0.00
R033 On 07/05/2026 Bond Future	Sell	12	0.00
R033 On 07/05/2026 Bond Future	Buy	12	0.00
R033 On 07/05/2026 Bond Future	Sell	12	0.00
R033 On 07/05/2026 Bond Future	Buy	12	0.00
R033 On 05/02/2026 Bond Future	Buy	12	0.00
R033 On 05/02/2026 Bond Future	Sell	12	0.00
R033 On 05/02/2026 Bond Future	Buy	12	0.00
R033 On 05/02/2026 Bond Future	Sell	12	0.00
R033 On 05/02/2026 Bond Future	Buy	12	0.00
R033 On 05/02/2026 Bond Future	Sell	12	0.00
R033 On 06/08/2026 Bond Future	Sell	223	0.00
R033 On 06/08/2026 Bond Future	Buy	223	0.00
R033 On 06/08/2026 Bond Future	Sell	223	0.00

R033 On 06/08/2026 Bond Future	Buy	223	0.00
R2035 Bond Future			
R035 On 05/02/2026 Bond Future	Buy	20	0.00
R035 On 05/02/2026 Bond Future	Sell	20	0.00
R035 On 05/02/2026 Bond Future	Buy	180	0.00
R035 On 05/02/2026 Bond Future	Sell	180	0.00
R035 On 05/02/2026 Bond Future	Buy	180	0.00
R035 On 05/02/2026 Bond Future	Sell	180	0.00
R035 On 05/02/2026 Bond Future	Buy	180	0.00
R035 On 05/02/2026 Bond Future	Sell	180	0.00
R035 On 07/05/2026 Bond Future	Sell	180	0.00
R035 On 07/05/2026 Bond Future	Buy	180	0.00
R035 On 07/05/2026 Bond Future	Sell	180	0.00
R035 On 07/05/2026 Bond Future	Buy	180	0.00
R035 On 07/05/2026 Bond Future	Sell	180	0.00
R035 On 07/05/2026 Bond Future	Buy	180	0.00
R035 On 05/02/2026 Bond Future	Buy	200	0.00
R035 On 05/02/2026 Bond Future	Sell	200	0.00
R035 On 05/02/2026 Bond Future	Buy	220	0.00
R035 On 05/02/2026 Bond Future	Sell	220	0.00
R2037 Bond Future			
2037 On 05/02/2026 Bond Future	Buy	100	0.00
2037 On 05/02/2026 Bond Future	Sell	100	0.00
2037 On 05/02/2026 Bond Future	Buy	100	0.00
2037 On 05/02/2026 Bond Future	Sell	100	0.00

2037 On 07/05/2026 Bond Future	Buy	152	0.00
2037 On 07/05/2026 Bond Future	Sell	152	0.00
2037 On 07/05/2026 Bond Future	Sell	168	0.00
2037 On 07/05/2026 Bond Future	Buy	168	0.00
2037 On 07/05/2026 Bond Future	Sell	168	0.00
2037 On 07/05/2026 Bond Future	Buy	168	0.00
2037 On 07/05/2026 Bond Future	Sell	168	0.00
2037 On 07/05/2026 Bond Future	Buy	168	0.00
2037 On 05/02/2026 Bond Future	Buy	168	0.00
2037 On 05/02/2026 Bond Future	Sell	168	0.00
2037 On 05/02/2026 Bond Future	Buy	168	0.00
2037 On 05/02/2026 Bond Future	Sell	168	0.00
2037 On 05/02/2026 Bond Future	Buy	168	0.00
2037 On 05/02/2026 Bond Future	Sell	168	0.00
2037 On 07/05/2026 Bond Future	Buy	400	0.00
2037 On 07/05/2026 Bond Future	Sell	400	0.00
2037 On 07/05/2026 Bond Future	Buy	552	0.00
2037 On 07/05/2026 Bond Future	Sell	552	0.00

R2038 Bond Future

R038 On 07/05/2026 Bond Future	Sell	17	0.00
R038 On 07/05/2026 Bond Future	Buy	17	0.00
R038 On 07/05/2026 Bond Future	Sell	17	0.00
R038 On 07/05/2026 Bond Future	Buy	17	0.00
R038 On 07/05/2026 Bond Future	Sell	17	0.00
R038 On 07/05/2026 Bond Future	Buy	17	0.00

R038 On 05/02/2026 Bond Future		Buy	17	0.00
R038 On 05/02/2026 Bond Future		Sell	17	0.00
R038 On 05/02/2026 Bond Future		Buy	17	0.00
R038 On 05/02/2026 Bond Future		Sell	17	0.00
R038 On 05/02/2026 Bond Future		Buy	17	0.00
R038 On 05/02/2026 Bond Future		Sell	17	0.00
R2040 Bond Future				
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	2	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	2	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	2	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	2	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	2	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	2	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	15	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	15	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	15	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	15	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	15	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	15	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	45	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	45	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	45	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	45	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	45	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	45	0.00

2040 On 05/02/2026 Bond Future		Buy	54	0.00
2040 On 05/02/2026 Bond Future		Sell	54	0.00
2040 On 05/02/2026 Bond Future		Buy	54	0.00
2040 On 05/02/2026 Bond Future		Sell	54	0.00
2040 On 05/02/2026 Bond Future		Buy	54	0.00
2040 On 05/02/2026 Bond Future		Sell	54	0.00
2040 On 07/05/2026 Bond Future		Sell	54	0.00
2040 On 07/05/2026 Bond Future		Sell	54	0.00
2040 On 07/05/2026 Bond Future		Buy	54	0.00
2040 On 07/05/2026 Bond Future		Sell	54	0.00
2040 On 07/05/2026 Bond Future		Buy	54	0.00
2040 On 07/05/2026 Bond Future		Buy	54	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	104	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	104	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	104	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	104	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	104	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	104	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	120	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	120	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	120	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	120	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	120	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	120	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	140	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	140	0.00

2040 On 05/02/2026 Bond Future	10.75 Put	Buy	140	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	140	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	140	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	140	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	254	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	254	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	254	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	254	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	254	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	254	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Sell	680	0.00
2040 On 05/02/2026 Bond Future	10.35 Call	Buy	680	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Buy	680	0.00
2040 On 05/02/2026 Bond Future	10.75 Put	Sell	680	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Sell	680	0.00
2040 On 05/02/2026 Bond Future	11.15 Put	Buy	680	0.00
R2048 Bond Future				
R248 On 05/02/2026 Bond Future	8.90 Call	Sell	88	0.00
R248 On 05/02/2026 Bond Future	8.90 Call	Buy	88	0.00
R248 On 05/02/2026 Bond Future	9.40 Call	Buy	88	0.00
R248 On 05/02/2026 Bond Future	9.40 Call	Sell	88	0.00
R248 On 05/02/2026 Bond Future	9.90 Put	Sell	88	0.00
R248 On 05/02/2026 Bond Future	9.90 Put	Buy	88	0.00
R248 On 05/02/2026 Bond Future	9.40 Call	Buy	234	0.00
R248 On 05/02/2026 Bond Future	9.40 Call	Sell	234	0.00

R248 On 05/02/2026 Bond Future	8.90	Call	Sell	234	0.00
R248 On 05/02/2026 Bond Future	8.90	Call	Buy	234	0.00
R248 On 05/02/2026 Bond Future	9.90	Put	Sell	234	0.00
R248 On 05/02/2026 Bond Future	9.90	Put	Buy	234	0.00
R248 On 05/02/2026 Bond Future	8.90	Call	Sell	256	0.00
R248 On 05/02/2026 Bond Future	8.90	Call	Buy	256	0.00
R248 On 05/02/2026 Bond Future	9.40	Call	Buy	256	0.00
R248 On 05/02/2026 Bond Future	9.40	Call	Sell	256	0.00
R248 On 05/02/2026 Bond Future	9.90	Put	Sell	256	0.00
R248 On 05/02/2026 Bond Future	9.90	Put	Buy	256	0.00
R248 On 05/02/2026 Bond Future	9.40	Call	Buy	578	0.00
R248 On 05/02/2026 Bond Future	9.40	Call	Sell	578	0.00
R248 On 05/02/2026 Bond Future	8.90	Call	Sell	578	0.00
R248 On 05/02/2026 Bond Future	8.90	Call	Buy	578	0.00
R248 On 05/02/2026 Bond Future	9.90	Put	Sell	578	0.00
R248 On 05/02/2026 Bond Future	9.90	Put	Buy	578	0.00
R209 Bond Future					
R209 On 07/05/2026 Bond Future			Sell	73	0.00
R209 On 07/05/2026 Bond Future			Buy	73	0.00
R209 On 07/05/2026 Bond Future			Buy	73	0.00
R209 On 07/05/2026 Bond Future			Sell	73	0.00
R209 On 07/05/2026 Bond Future			Sell	73	0.00
R209 On 07/05/2026 Bond Future			Buy	73	0.00
R209 On 05/02/2026 Bond Future			Buy	73	0.00
R209 On 05/02/2026 Bond Future			Sell	73	0.00

R209 On 05/02/2026 Bond Future	Buy	73	0.00
R209 On 05/02/2026 Bond Future	Sell	73	0.00
R209 On 05/02/2026 Bond Future	Sell	73	0.00
R209 On 05/02/2026 Bond Future	Buy	73	0.00
R213 Bond Future			
R213 On 07/05/2026 Bond Future	Sell	54	0.00
R213 On 07/05/2026 Bond Future	Buy	54	0.00
R213 On 05/02/2026 Bond Future	Buy	54	0.00
R213 On 05/02/2026 Bond Future	Sell	54	0.00
R213 On 07/05/2026 Bond Future	Sell	127	0.00
R213 On 07/05/2026 Bond Future	Buy	127	0.00
R213 On 05/02/2026 Bond Future	Buy	127	0.00
R213 On 05/02/2026 Bond Future	Sell	127	0.00
R213 On 05/02/2026 Bond Future	Sell	181	0.00
R213 On 05/02/2026 Bond Future	Buy	181	0.00
R213 On 05/02/2026 Bond Future	Buy	181	0.00
R213 On 05/02/2026 Bond Future	Sell	181	0.00
R213 On 07/05/2026 Bond Future	Buy	181	0.00
R213 On 07/05/2026 Bond Future	Sell	181	0.00
R213 On 07/05/2026 Bond Future	Buy	181	0.00
R213 On 07/05/2026 Bond Future	Sell	181	0.00
Grand Total for Daily Detailed Turnover	20,135		0.00