

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/03/2026

TO DATE : 30/03/2026

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|---------------|------------|-----------------|-------------------------|------|
| I2029 Bond Future | | | | | |
| 2029 On 07/05/2026 Bond Future | | | Sell | 49 | 0.00 |
| 2029 On 07/05/2026 Bond Future | | | Buy | 49 | 0.00 |
| 2029 On 07/05/2026 Bond Future | | | Sell | 49 | 0.00 |
| 2029 On 07/05/2026 Bond Future | | | Buy | 49 | 0.00 |
| I2033 Bond Future | | | | | |
| 2033 On 07/05/2026 Bond Future | | | Sell | 57 | 0.00 |
| 2033 On 07/05/2026 Bond Future | | | Buy | 57 | 0.00 |
| 2033 On 07/05/2026 Bond Future | | | Sell | 191 | 0.00 |
| 2033 On 07/05/2026 Bond Future | | | Buy | 191 | 0.00 |
| 2033 On 07/05/2026 Bond Future | | | Sell | 248 | 0.00 |
| 2033 On 07/05/2026 Bond Future | | | Buy | 248 | 0.00 |
| R2030 Bond Future | | | | | |
| 2030 On 07/05/2026 Bond Future | | | Sell | 250 | 0.00 |
| 2030 On 07/05/2026 Bond Future | | | Buy | 250 | 0.00 |
| 2030 On 07/05/2026 Bond Future | | | Sell | 250 | 0.00 |
| 2030 On 07/05/2026 Bond Future | | | Buy | 250 | 0.00 |
| R2035 Bond Future | | | | | |
| R035 On 07/05/2026 Bond Future | | | Sell | 5 | 0.00 |
| R035 On 07/05/2026 Bond Future | | | Buy | 5 | 0.00 |
| R035 On 07/05/2026 Bond Future | | | Sell | 5 | 0.00 |

| | | | |
|--------------------------------|------|-----|------|
| R035 On 07/05/2026 Bond Future | Buy | 5 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 6 | 0.00 |
| 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 | 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 | 20 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 20 | 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 | Sell | 20 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 20 | 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 | Sell | 40 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 40 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 200 | 0.00 |
| R035 On 07/05/2026 Bond Future | Sell | 200 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 200 | 0.00 |
| R035 On 07/05/2026 Bond Future | Sell | 200 | 0.00 |
| R035 On 07/05/2026 Bond Future | Sell | 300 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 300 | 0.00 |
| R035 On 07/05/2026 Bond Future | Sell | 350 | 0.00 |
| R035 On 07/05/2026 Bond Future | Buy | 350 | 0.00 |

R2037 Bond Future

| | | | |
|--------------------------------|------|-----|------|
| 2037 On 07/05/2026 Bond Future | Buy | 10 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Sell | 10 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Buy | 10 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Sell | 10 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Sell | 30 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Buy | 30 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Sell | 30 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Buy | 30 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Buy | 158 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Sell | 158 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Sell | 158 | 0.00 |
| 2037 On 07/05/2026 Bond Future | Buy | 158 | 0.00 |

R2038 Bond Future

| | | | |
|--------------------------------|------|---|------|
| R038 On 07/05/2026 Bond Future | Buy | 3 | 0.00 |
| R038 On 07/05/2026 Bond Future | Sell | 3 | 0.00 |
| R038 On 07/05/2026 Bond Future | Buy | 3 | 0.00 |
| R038 On 07/05/2026 Bond Future | Sell | 3 | 0.00 |

R2040 Bond Future

| | | | |
|--------------------------------|------|----|------|
| 2040 On 07/05/2026 Bond Future | Buy | 11 | 0.00 |
| 2040 On 07/05/2026 Bond Future | Sell | 11 | 0.00 |
| 2040 On 07/05/2026 Bond Future | Buy | 11 | 0.00 |
| 2040 On 07/05/2026 Bond Future | Sell | 11 | 0.00 |

R2042 Bond Future

| | | | |
|--------------------------------|------|----|------|
| R4R2 On 07/05/2026 Bond Future | Sell | 20 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Buy | 20 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Sell | 40 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Buy | 40 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Sell | 50 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Buy | 50 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Sell | 60 | 0.00 |
| R4R2 On 07/05/2026 Bond Future | Buy | 60 | 0.00 |

R2044 Bond Future

| | | | |
|--------------------------------|------|-------|------|
| 2044 On 07/05/2026 Bond Future | Buy | 5 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 5 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy | 5 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 5 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 80 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy | 80 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 177 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy | 177 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 236 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy | 236 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 260 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy | 260 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 380 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Buy | 380 | 0.00 |
| 2044 On 07/05/2026 Bond Future | Sell | 1,450 | 0.00 |

| | | | | |
|--------------------------------|-----------|------|-------|------|
| 2044 On 07/05/2026 Bond Future | | Buy | 1,450 | 0.00 |
| 2044 On 07/05/2026 Bond Future | | Sell | 2,640 | 0.00 |
| 2044 On 07/05/2026 Bond Future | | Buy | 2,640 | 0.00 |
| 2044 On 07/05/2026 Bond Future | | Sell | 5,223 | 0.00 |
| 2044 On 07/05/2026 Bond Future | | Buy | 5,223 | 0.00 |
| R2048 Bond Future | | | | |
| R248 On 07/05/2026 Bond Future | | Buy | 5 | 0.00 |
| R248 On 07/05/2026 Bond Future | | Sell | 5 | 0.00 |
| R248 On 07/05/2026 Bond Future | | Buy | 5 | 0.00 |
| R248 On 07/05/2026 Bond Future | | Sell | 5 | 0.00 |
| R248 On 06/08/2026 Bond Future | 9.00 Put | Buy | 489 | 0.00 |
| R248 On 06/08/2026 Bond Future | 9.00 Put | Sell | 489 | 0.00 |
| R248 On 06/08/2026 Bond Future | 10.00 Put | Sell | 489 | 0.00 |
| R248 On 06/08/2026 Bond Future | 10.00 Put | Buy | 489 | 0.00 |
| R248 On 06/08/2026 Bond Future | 10.00 Put | Sell | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 10.00 Put | Buy | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 10.00 Put | Sell | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 10.00 Put | Buy | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 9.00 Put | Buy | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 9.00 Put | Sell | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 9.00 Put | Buy | 1,762 | 0.00 |
| R248 On 06/08/2026 Bond Future | 9.00 Put | Sell | 1,762 | 0.00 |
| R2053 Bond Future | | | | |
| R053 On 07/05/2026 Bond Future | | Buy | 1 | 0.00 |
| R053 On 07/05/2026 Bond Future | | Sell | 1 | 0.00 |

| | | | |
|--------------------------------|------|-------|------|
| R053 On 07/05/2026 Bond Future | Buy | 1 | 0.00 |
| R053 On 07/05/2026 Bond Future | Sell | 1 | 0.00 |
| R209 Bond Future | | | |
| R209 On 07/05/2026 Bond Future | Buy | 6 | 0.00 |
| R209 On 07/05/2026 Bond Future | Sell | 6 | 0.00 |
| R209 On 07/05/2026 Bond Future | Buy | 6 | 0.00 |
| R209 On 07/05/2026 Bond Future | Sell | 6 | 0.00 |
| R213 Bond Future | | | |
| R213 On 07/05/2026 Bond Future | Sell | 2,232 | 0.00 |
| R213 On 07/05/2026 Bond Future | Buy | 2,232 | 0.00 |
| R214 Bond Future | | | |
| R214 On 07/05/2026 Bond Future | Buy | 2 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 2 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 2 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 2 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 13 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 13 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 18 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 18 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 28 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 28 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 37 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 37 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 43 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 43 | 0.00 |

| | | | |
|--|------|---------------|-------------|
| R214 On 07/05/2026 Bond Future | Buy | 67 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 67 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 188 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 188 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 211 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 211 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 708 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 708 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 1,274 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 1,274 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 2,123 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 2,123 | 0.00 |
| R214 On 07/05/2026 Bond Future | Sell | 2,166 | 0.00 |
| R214 On 07/05/2026 Bond Future | Buy | 2,166 | 0.00 |
| Grand Total for Daily Detailed Turnover | | 30,508 | 0.00 |