

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 24/08/2026

TO DATE : 24/08/2026

| Contract                        | Strike | C/P | Buy/Sell | No. of Contracts |
|---------------------------------|--------|-----|----------|------------------|
| ALBI Index Future               |        |     |          |                  |
| ALBI On 05/11/2026 Index Future |        |     | Buy      | 40.00            |
| ALBI On 05/11/2026 Index Future |        |     | Sell     | 40.00            |
| ALBI On 05/11/2026 Index Future |        |     | Buy      | 40.00            |
| ALBI On 05/11/2026 Index Future |        |     | Sell     | 40.00            |
| GOVI Index Future               |        |     |          |                  |
| GOVI On 05/11/2026 Index Future |        |     | Buy      | 10.00            |
| GOVI On 05/11/2026 Index Future |        |     | Sell     | 10.00            |
| I2050 Bond Future               |        |     |          |                  |
| 2050 On 05/11/2026 Bond Future  |        |     | Buy      | 17500.00         |
| 2050 On 05/11/2026 Bond Future  |        |     | Sell     | 17500.00         |
| R2030 Bond Future               |        |     |          |                  |
| 2030 On 05/11/2026 Bond Future  |        |     | Buy      | 20.00            |
| 2030 On 05/11/2026 Bond Future  |        |     | Sell     | 20.00            |
| R2032 Bond Future               |        |     |          |                  |
| 2032 On 05/11/2026 Bond Future  |        |     | Buy      | 20.00            |
| 2032 On 05/11/2026 Bond Future  |        |     | Sell     | 20.00            |
| R2035 Bond Future               |        |     |          |                  |
| R035 On 05/11/2026 Bond Future  |        |     | Buy      | 10.00            |
| R035 On 05/11/2026 Bond Future  |        |     | Sell     | 10.00            |

|                                |      |      |      |     |      |
|--------------------------------|------|------|------|-----|------|
| R035 On 06/05/2027 Bond Future | 8.11 | Call | Sell | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.11 | Call | Buy  | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.11 | Call | Sell | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.11 | Call | Buy  | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 9.22 | Put  | Buy  | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 9.22 | Put  | Sell | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 9.22 | Put  | Sell | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 9.22 | Put  | Buy  | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.72 | Put  | Sell | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.72 | Put  | Buy  | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.72 | Put  | Buy  | 300 | 0.00 |
| R035 On 06/05/2027 Bond Future | 8.72 | Put  | Sell | 300 | 0.00 |
| R2039 Bond Future              |      |      |      |     |      |
| R2R9 On 05/11/2026 Bond Future |      |      | Sell | 176 | 0.00 |
| R2R9 On 05/11/2026 Bond Future |      |      | Buy  | 176 | 0.00 |
| R2042 Bond Future              |      |      |      |     |      |
| R4R2 On 05/11/2026 Bond Future |      |      | Sell | 194 | 0.00 |
| R4R2 On 05/11/2026 Bond Future |      |      | Buy  | 194 | 0.00 |
| R2044 Bond Future              |      |      |      |     |      |
| 2044 On 05/11/2026 Bond Future |      |      | Sell | 9   | 0.00 |
| 2044 On 05/11/2026 Bond Future |      |      | Buy  | 9   | 0.00 |
| 2044 On 05/11/2026 Bond Future |      |      | Sell | 101 | 0.00 |
| 2044 On 05/11/2026 Bond Future |      |      | Buy  | 101 | 0.00 |

**R213 Bond Future**

|                                |      |     |      |
|--------------------------------|------|-----|------|
| R213 On 05/11/2026 Bond Future | Sell | 49  | 0.00 |
| R213 On 05/11/2026 Bond Future | Buy  | 49  | 0.00 |
| R213 On 05/11/2026 Bond Future | Sell | 117 | 0.00 |
| R213 On 05/11/2026 Bond Future | Buy  | 117 | 0.00 |
| R213 On 05/11/2026 Bond Future | Sell | 148 | 0.00 |
| R213 On 05/11/2026 Bond Future | Buy  | 148 | 0.00 |
| R213 On 05/11/2026 Bond Future | Sell | 229 | 0.00 |
| R213 On 05/11/2026 Bond Future | Buy  | 229 | 0.00 |
| R213 On 05/11/2026 Bond Future | Sell | 543 | 0.00 |
| R213 On 05/11/2026 Bond Future | Buy  | 543 | 0.00 |

**R214 Bond Future**

|                                |      |       |      |
|--------------------------------|------|-------|------|
| R214 On 05/11/2026 Bond Future | Sell | 70    | 0.00 |
| R214 On 05/11/2026 Bond Future | Buy  | 70    | 0.00 |
| R214 On 05/11/2026 Bond Future | Sell | 124   | 0.00 |
| R214 On 05/11/2026 Bond Future | Buy  | 124   | 0.00 |
| R214 On 05/11/2026 Bond Future | Sell | 2,835 | 0.00 |
| R214 On 05/11/2026 Bond Future | Buy  | 2,835 | 0.00 |
| R214 On 05/11/2026 Bond Future | Sell | 2,905 | 0.00 |
| R214 On 05/11/2026 Bond Future | Buy  | 2,905 | 0.00 |

**Grand Total for Daily Detailed Turnover****11,064 0.00**