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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/10/2017

TO DATE : 04/10/2017

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### I2025 Bond Future

2025 On 02/11/2017	Bond Future		Buy	35	0.00
2025 On 02/11/2017	Bond Future		Sell	35	0.00
2025 On 02/11/2017	Bond Future		Sell	35	0.00
2025 On 02/11/2017	Bond Future		Buy	35	0.00

#### R186 Bond Future

R186 On 02/11/2017	Bond Future		Sell	50	0.00
R186 On 02/11/2017	Bond Future		Buy	50	0.00
R186 On 02/11/2017	Bond Future		Sell	50	0.00
R186 On 02/11/2017	Bond Future		Buy	50	0.00
R186 On 02/11/2017	Bond Future		Sell	114	0.00
R186 On 02/11/2017	Bond Future		Buy	114	0.00
R186 On 02/11/2017	Bond Future		Sell	114	0.00
R186 On 02/11/2017	Bond Future		Buy	114	0.00

**R2030 Bond Future**

2030 On 02/11/2017	Bond Future			Sell	30	0.00
2030 On 02/11/2017	Bond Future			Buy	30	0.00
2030 On 02/11/2017	Bond Future			Sell	30	0.00
2030 On 02/11/2017	Bond Future			Buy	30	0.00

**R209 Bond Future**

R209 On 01/02/2018	Bond Future	9.85	Put	Buy	1	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	1	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	143	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	143	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	217	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	217	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	218	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	218	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	240	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	240	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	338	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	338	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Sell	480	0.00
R209 On 01/02/2018	Bond Future	9.85	Put	Buy	480	0.00

**Grand Total for Daily Detailed Turnover: 2,095 0.00**