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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/01/2019

TO DATE : 23/01/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-May-2019		GOVI	6	634	0.00
2025 On 02-May-2019		Bond Future	8	1,408	0.00
2038 On 02-May-2019		Bond Future	8	7,910	0.00
2046 On 02-May-2019		Bond Future	1	5,984	0.00
2050 On 02-May-2019		Bond Future	10	12,534	0.00
R186 On 02-May-2019		Bond Future	33	53,821	0.00
R202 On 02-May-2019		Bond Future	10	1,328	0.00
R023 On 02-May-2019		Bond Future	72	139,612	0.00
2030 On 02-May-2019		Bond Future	19	77,093	0.00
2032 On 02-May-2019		Bond Future	42	99,175	0.00
R035 On 02-May-2019		Bond Future	46	130,004	0.00
2037 On 02-May-2019		Bond Future	14	48,376	0.00
2040 On 02-May-2019		Bond Future	44	41,036	0.00
2044 On 02-May-2019		Bond Future	28	59,328	0.00
R248 On 02-May-2019		Bond Future	4	107,100	0.00
R207 On 02-May-2019		Bond Future	10	5,990	0.00
R208 On 02-May-2019		Bond Future	14	16,470	0.00

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 02-May-2019		Bond Future	35	31,156	0.00
R213 On 02-May-2019		Bond Future	2	452	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>406</b>	<b>839,411</b>	<b>0.00</b>

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