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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 30/04/2014** **TO DATE : 30/04/2014**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| GOVI On 08-May-2014 | | | GOVI | 1 | 3 | 13 204.02 |
| 2038 On 07-Aug-2014 | | | Bond Future | 4 | 20 | 2 344.61 |
| R186 On 07-Aug-2014 | | | Bond Future | 32 | 35,844 | 4 233 948.31 |
| R202 On 07-Aug-2014 | | | Bond Future | 4 | 400 | 89 852.20 |
| R203 On 07-Aug-2014 | | | Bond Future | 4 | 4,976 | 517 793.30 |
| 2030 On 07-Aug-2014 | | | Bond Future | 20 | 7,472 | 695 897.32 |
| R204 On 07-Aug-2014 | | | Bond Future | 32 | 53,252 | 5 466 832.58 |
| R248 On 07-Aug-2014 | | | Bond Future | 22 | 7,212 | 707 197.33 |
| R207 On 07-Aug-2014 | | | Bond Future | 42 | 47,468 | 4 643 073.15 |
| R208 On 07-Aug-2014 | | | Bond Future | 16 | 6,196 | 583 430.01 |
| **Grand Total for Daily Turnover Summary:** | | | | **177** | **162,843** | **16 953 572.83** |