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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY TURNOVER SUMMARY REPORT**

**FROM DATE : 30/05/2014** **TO DATE : 30/05/2014**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| GOVI On 07-Aug-2014 | | | GOVI | 1 | 1 | 4 538.22 |
| R186 On 07-Aug-2014 | | | Bond Future | 16 | 8,524 | 1 011 085.01 |
| R023 On 07-Aug-2014 | | | Bond Future | 2 | 1,100 | 110 851.64 |
| R204 On 07-Aug-2014 | | | Bond Future | 1 | 79 | 8 089.48 |
| R208 On 07-Aug-2014 | | | Bond Future | 12 | 3,966 | 383 377.40 |
| R209 On 07-Aug-2014 | | | Bond Future | 4 | 224 | 17 079.14 |
| **Grand Total for Daily Turnover Summary:** | | | | **36** | **13,894** | **1 535 020.88** |