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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/01/2015

TO DATE : 19/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	1	4,989.01
GOVI On 05/02/2015	GOVI		Buy	1	4,987.01
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	1	4,989.01
<b>I2038 Bond Future</b>					
2038 On 05/02/2015	Bond Future		Buy	14	1,763.99
2038 On 05/02/2015	Bond Future		Sell	14	0.00
2038 On 05/02/2015	Bond Future		Sell	14	0.00
2038 On 05/02/2015	Bond Future		Buy	14	1,763.99
<b>R186 Bond Future</b>					

