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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 28/01/2015

TO DATE : 28/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 05/02/2015	Index Future		Buy	1	5,112.55
ALBI On 05/02/2015	Index Future		Sell	1	0.00
ALBI On 05/02/2015	Index Future		Buy	1	5,112.55
ALBI On 05/02/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Buy	1	5,193.66
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Buy	1	5,193.66
ALBI On 05/02/2015	Index Future		Buy	2	10,225.10
ALBI On 05/02/2015	Index Future		Sell	2	0.00
ALBI On 05/02/2015	Index Future		Buy	2	10,225.10
ALBI On 05/02/2015	Index Future		Sell	2	0.00
ALBI On 05/02/2015	Index Future		Buy	2	10,225.10
ALBI On 05/02/2015	Index Future		Sell	2	0.00

ALBI On 05/02/2015	Index Future	Buy	2	10,225.10
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 07/05/2015	Index Future	Sell	2	0.00
ALBI On 07/05/2015	Index Future	Buy	2	10,387.32
ALBI On 07/05/2015	Index Future	Sell	2	0.00
ALBI On 07/05/2015	Index Future	Buy	2	10,387.32
ALBI On 07/05/2015	Index Future	Sell	2	0.00
ALBI On 07/05/2015	Index Future	Buy	2	10,387.32
ALBI On 07/05/2015	Index Future	Sell	2	0.00
ALBI On 07/05/2015	Index Future	Buy	2	10,387.32
ALBI On 05/02/2015	Index Future	Buy	3	15,337.65
ALBI On 05/02/2015	Index Future	Sell	3	0.00
ALBI On 05/02/2015	Index Future	Sell	3	0.00
ALBI On 05/02/2015	Index Future	Buy	3	15,337.65
ALBI On 07/05/2015	Index Future	Buy	3	15,580.98
ALBI On 07/05/2015	Index Future	Sell	3	0.00
ALBI On 07/05/2015	Index Future	Sell	3	0.00
ALBI On 07/05/2015	Index Future	Buy	3	15,580.98
ALBI On 05/02/2015	Index Future	Buy	4	20,450.20
ALBI On 05/02/2015	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Sell	4	0.00
ALBI On 05/02/2015	Index Future	Buy	4	20,450.20
ALBI On 07/05/2015	Index Future	Buy	4	20,774.64
ALBI On 07/05/2015	Index Future	Sell	4	0.00
ALBI On 07/05/2015	Index Future	Sell	4	0.00
ALBI On 07/05/2015	Index Future	Buy	4	20,774.64
ALBI On 05/02/2015	Index Future	Sell	5	0.00
ALBI On 05/02/2015	Index Future	Buy	5	25,562.75
ALBI On 07/05/2015	Index Future	Buy	5	25,968.30
ALBI On 07/05/2015	Index Future	Sell	5	0.00
ALBI On 05/02/2015	Index Future	Buy	7	35,787.85
ALBI On 05/02/2015	Index Future	Sell	7	0.00
ALBI On 07/05/2015	Index Future	Buy	7	36,355.62
ALBI On 07/05/2015	Index Future	Sell	7	0.00
ALBI On 05/02/2015	Index Future	Buy	11	56,238.05
ALBI On 05/02/2015	Index Future	Sell	11	0.00
ALBI On 07/05/2015	Index Future	Sell	11	0.00
ALBI On 07/05/2015	Index Future	Buy	11	57,130.26
ALBI On 05/02/2015	Index Future	Sell	12	0.00
ALBI On 05/02/2015	Index Future	Buy	12	61,350.60
ALBI On 07/05/2015	Index Future	Buy	12	62,323.92
ALBI On 07/05/2015	Index Future	Sell	12	0.00
ALBI On 05/02/2015	Index Future	Buy	13	66,463.15
ALBI On 05/02/2015	Index Future	Sell	13	0.00
ALBI On 07/05/2015	Index Future	Sell	13	0.00
ALBI On 07/05/2015	Index Future	Buy	13	67,517.58

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
ALBI On 05/02/2015	Index Future		Buy	48	245,402.40
ALBI On 05/02/2015	Index Future		Sell	48	0.00
ALBI On 07/05/2015	Index Future		Sell	48	0.00
ALBI On 07/05/2015	Index Future		Buy	48	249,295.68
<b>All Bond Index Term Split 3-7 Years</b>					
AL37 On 05/02/2015	Index Future		Sell	1	0.00
AL37 On 05/02/2015	Index Future		Buy	1	4,621.68
AL37 On 05/02/2015	Index Future		Sell	1	0.00
AL37 On 05/02/2015	Index Future		Buy	1	4,621.68
AL37 On 05/02/2015	Index Future		Sell	1	0.00
AL37 On 05/02/2015	Index Future		Buy	1	4,621.68
AL37 On 07/05/2015	Index Future		Buy	1	4,690.15
AL37 On 07/05/2015	Index Future		Sell	1	0.00
AL37 On 07/05/2015	Index Future		Buy	1	4,690.15
AL37 On 07/05/2015	Index Future		Sell	1	0.00
AL37 On 07/05/2015	Index Future		Buy	1	4,690.15
AL37 On 07/05/2015	Index Future		Sell	1	0.00
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	2	9,243.36
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	2	9,243.36
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	2	9,243.36
AL37 On 07/05/2015	Index Future		Buy	2	9,380.30
AL37 On 07/05/2015	Index Future		Sell	2	0.00
AL37 On 07/05/2015	Index Future		Buy	2	9,380.30
AL37 On 07/05/2015	Index Future		Sell	2	0.00
AL37 On 07/05/2015	Index Future		Buy	2	9,380.30
AL37 On 07/05/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Sell	3	0.00
AL37 On 05/02/2015	Index Future		Buy	3	13,865.04
AL37 On 05/02/2015	Index Future		Sell	3	0.00
AL37 On 05/02/2015	Index Future		Buy	3	13,865.04
AL37 On 05/02/2015	Index Future		Sell	3	0.00
AL37 On 05/02/2015	Index Future		Buy	3	13,865.04
AL37 On 07/05/2015	Index Future		Buy	3	14,070.45
AL37 On 07/05/2015	Index Future		Sell	3	0.00
AL37 On 07/05/2015	Index Future		Buy	3	14,070.45
AL37 On 07/05/2015	Index Future		Sell	3	0.00
AL37 On 07/05/2015	Index Future		Buy	3	14,070.45
AL37 On 07/05/2015	Index Future		Sell	3	0.00

AL37 On 05/02/2015	Index Future	Sell	6	0.00
AL37 On 05/02/2015	Index Future	Buy	6	27,730.08
AL37 On 07/05/2015	Index Future	Buy	6	28,140.90
AL37 On 07/05/2015	Index Future	Sell	6	0.00
AL37 On 05/02/2015	Index Future	Sell	9	0.00
AL37 On 05/02/2015	Index Future	Buy	9	41,595.12
AL37 On 07/05/2015	Index Future	Buy	9	42,211.35
AL37 On 07/05/2015	Index Future	Sell	9	0.00
AL37 On 05/02/2015	Index Future	Sell	20	0.00
AL37 On 05/02/2015	Index Future	Buy	20	92,433.60
AL37 On 07/05/2015	Index Future	Buy	20	93,803.00
AL37 On 07/05/2015	Index Future	Sell	20	0.00
AL37 On 05/02/2015	Index Future	Sell	63	0.00
AL37 On 05/02/2015	Index Future	Buy	63	291,165.84
AL37 On 07/05/2015	Index Future	Buy	63	295,479.45
AL37 On 07/05/2015	Index Future	Sell	63	0.00

#### All Bond Term Splits 7-12 Years

AL7T On 05/02/2015	Index Future	Sell	1	0.00
AL7T On 05/02/2015	Index Future	Buy	1	5,609.64
AL7T On 05/02/2015	Index Future	Buy	1	5,609.64
AL7T On 05/02/2015	Index Future	Sell	1	0.00
AL7T On 07/05/2015	Index Future	Buy	1	5,692.74
AL7T On 07/05/2015	Index Future	Sell	1	0.00
AL7T On 07/05/2015	Index Future	Sell	1	0.00
AL7T On 07/05/2015	Index Future	Buy	1	5,692.74
AL7T On 07/05/2015	Index Future	Buy	2	11,385.48
AL7T On 07/05/2015	Index Future	Sell	2	0.00
AL7T On 05/02/2015	Index Future	Sell	2	0.00
AL7T On 05/02/2015	Index Future	Buy	2	11,219.28

#### Govi Total Return Index

GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Buy	2	10,116.60
GOVI On 05/02/2015	GOVI	Buy	2	10,116.60
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Sell	150	0.00
GOVI On 05/02/2015	GOVI	Buy	150	760,173.00
GOVI On 05/02/2015	GOVI	Buy	150	760,173.00
GOVI On 05/02/2015	GOVI	Sell	150	0.00
GOVI On 07/05/2015	GOVI	Sell	150	0.00
GOVI On 07/05/2015	GOVI	Buy	150	772,129.50
GOVI On 07/05/2015	GOVI	Sell	150	0.00
GOVI On 07/05/2015	GOVI	Buy	150	772,129.50

#### New Inflation Linked Index

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
IGOV On 05/02/2015			Buy	30	67,212.00
IGOV On 05/02/2015			Sell	30	0.00
IGOV On 07/05/2015			Sell	30	0.00
IGOV On 07/05/2015			Buy	30	68,287.50
IGOV On 05/02/2015			Buy	528	1,182,931.20
IGOV On 05/02/2015			Sell	528	0.00
IGOV On 07/05/2015			Sell	528	0.00
IGOV On 07/05/2015			Buy	528	1,201,860.00
IGOV On 05/02/2015			Buy	558	1,250,143.20
IGOV On 05/02/2015			Sell	558	0.00
IGOV On 07/05/2015			Sell	558	0.00
IGOV On 07/05/2015			Buy	558	1,270,147.50
<b>R186 Bond Future</b>					
R186 On 07/05/2015			Buy	1	129.74
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	1	129.74
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	3	389.22
R186 On 07/05/2015			Sell	3	0.00
R186 On 07/05/2015			Buy	5	648.70
R186 On 07/05/2015			Sell	5	0.00
R186 On 05/02/2015			Sell	10	0.00
R186 On 05/02/2015			Buy	10	1,282.81
R186 On 07/05/2015			Buy	10	1,302.00
R186 On 07/05/2015			Sell	10	0.00
R186 On 05/02/2015			Sell	11	0.00
R186 On 05/02/2015			Buy	11	1,411.09
R186 On 07/05/2015			Buy	11	1,432.20
R186 On 07/05/2015			Sell	11	0.00
R186 On 07/05/2015	7.50	Put	Sell	15	0.00
R186 On 07/05/2015	7.50	Put	Buy	15	1,953.11
R186 On 07/05/2015	7.45	Put	Sell	15	0.00
R186 On 07/05/2015	7.45	Put	Buy	15	1,953.11
R186 On 07/05/2015	7.40	Put	Sell	15	0.00
R186 On 07/05/2015	7.40	Put	Buy	15	1,953.11
R186 On 07/05/2015			Sell	17	0.00
R186 On 07/05/2015			Buy	17	2,213.52
R186 On 05/02/2015			Sell	20	0.00
R186 On 05/02/2015			Buy	20	2,565.62
R186 On 05/02/2015			Sell	20	0.00
R186 On 05/02/2015			Buy	20	2,565.62

R186 On 07/05/2015	Bond Future			Buy	20	2,604.01
R186 On 07/05/2015	Bond Future			Sell	20	0.00
R186 On 07/05/2015	Bond Future			Buy	20	2,604.01
R186 On 07/05/2015	Bond Future			Sell	20	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	21	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	21	2,734.35
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	21	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	21	2,734.35
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	21	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	21	2,734.35
R186 On 07/05/2015	Bond Future			Sell	24	0.00
R186 On 07/05/2015	Bond Future			Buy	24	3,124.97
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	28	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	28	3,645.80
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	28	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	28	3,645.80
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	28	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	28	3,645.80
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	29	3,776.01
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	29	3,776.01
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	29	3,776.01
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	29	3,776.01
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	29	3,776.01
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	29	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	29	3,776.01
R186 On 05/02/2015	Bond Future			Sell	30	0.00
R186 On 05/02/2015	Bond Future			Buy	30	3,848.43
R186 On 05/02/2015	Bond Future			Sell	30	0.00
R186 On 05/02/2015	Bond Future			Buy	30	3,848.43
R186 On 07/05/2015	Bond Future			Buy	30	3,906.01
R186 On 07/05/2015	Bond Future			Sell	30	0.00
R186 On 07/05/2015	Bond Future			Buy	30	3,906.01
R186 On 07/05/2015	Bond Future			Sell	30	0.00
R186 On 07/05/2015	Bond Future			Sell	32	0.00
R186 On 07/05/2015	Bond Future			Buy	32	4,166.63
R186 On 07/05/2015	Bond Future			Sell	33	0.00
R186 On 07/05/2015	Bond Future			Buy	33	4,296.83
R186 On 07/05/2015	Bond Future			Sell	33	0.00
R186 On 07/05/2015	Bond Future			Buy	33	4,296.83
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	34	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	34	4,427.04

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015	7.45	Put	Sell	34	0.00
R186 On 07/05/2015	7.45	Put	Buy	34	4,427.04
R186 On 07/05/2015	7.40	Put	Sell	34	0.00
R186 On 07/05/2015	7.40	Put	Buy	34	4,427.04
R186 On 07/05/2015	7.50	Put	Sell	36	0.00
R186 On 07/05/2015	7.50	Put	Buy	36	4,687.46
R186 On 07/05/2015	7.45	Put	Sell	36	0.00
R186 On 07/05/2015	7.45	Put	Buy	36	4,687.46
R186 On 07/05/2015	7.40	Put	Sell	36	0.00
R186 On 07/05/2015	7.40	Put	Buy	36	4,687.46
R186 On 07/05/2015			Sell	38	0.00
R186 On 07/05/2015			Buy	38	4,947.87
R186 On 07/05/2015			Sell	41	0.00
R186 On 07/05/2015			Buy	41	5,338.49
R186 On 07/05/2015	7.50	Put	Sell	47	0.00
R186 On 07/05/2015	7.50	Put	Buy	47	6,119.73
R186 On 07/05/2015	7.45	Put	Sell	47	0.00
R186 On 07/05/2015	7.45	Put	Buy	47	6,119.73
R186 On 07/05/2015	7.40	Put	Sell	47	0.00
R186 On 07/05/2015	7.40	Put	Buy	47	6,119.73
R186 On 07/05/2015	7.50	Put	Sell	48	0.00
R186 On 07/05/2015	7.50	Put	Buy	48	6,249.94
R186 On 07/05/2015	7.45	Put	Sell	48	0.00
R186 On 07/05/2015	7.45	Put	Buy	48	6,249.94
R186 On 07/05/2015	7.40	Put	Sell	48	0.00
R186 On 07/05/2015	7.40	Put	Buy	48	6,249.94
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,509.54
R186 On 07/05/2015	7.50	Put	Sell	50	0.00
R186 On 07/05/2015	7.50	Put	Buy	50	6,510.36
R186 On 07/05/2015	7.40	Put	Sell	50	0.00
R186 On 07/05/2015	7.40	Put	Buy	50	6,510.36
R186 On 07/05/2015	7.45	Put	Sell	50	0.00
R186 On 07/05/2015	7.45	Put	Buy	50	6,510.36
R186 On 07/05/2015			Sell	53	0.00
R186 On 07/05/2015			Buy	53	6,900.98
R186 On 07/05/2015			Sell	53	0.00
R186 On 07/05/2015			Buy	53	6,900.98
R186 On 07/05/2015	7.50	Put	Buy	54	7,031.18
R186 On 07/05/2015	7.50	Put	Sell	54	0.00
R186 On 07/05/2015	7.50	Put	Sell	54	0.00
R186 On 07/05/2015	7.50	Put	Buy	54	7,031.18

R186 On 07/05/2015	Bond Future			Sell	56	0.00
R186 On 07/05/2015	Bond Future			Buy	56	7,291.60
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	56	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	56	7,291.60
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	56	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	56	7,291.60
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	56	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	56	7,291.60
R186 On 07/05/2015	Bond Future			Sell	62	0.00
R186 On 07/05/2015	Bond Future			Buy	62	8,072.84
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	69	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	69	8,984.29
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	69	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	69	8,984.29
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	69	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	69	8,984.29
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	70	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	70	9,114.50
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	70	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	70	9,114.50
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	70	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	70	9,114.50
R186 On 07/05/2015	Bond Future			Sell	77	0.00
R186 On 07/05/2015	Bond Future			Buy	77	10,025.95
R186 On 07/05/2015	Bond Future			Sell	78	0.00
R186 On 07/05/2015	Bond Future			Buy	78	10,156.15
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	82	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	82	10,676.98
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	82	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	82	10,676.98
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	82	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	82	10,676.98
R186 On 07/05/2015	Bond Future			Sell	92	0.00
R186 On 07/05/2015	Bond Future			Buy	92	11,979.05
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	93	12,109.26
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	93	12,109.26
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	93	12,109.26
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	93	12,109.26
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	93	12,109.26
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	93	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	93	12,109.26



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,990.68
R186 On 07/05/2015			Sell	105	0.00
R186 On 07/05/2015			Buy	105	13,671.75
R186 On 07/05/2015			Sell	105	0.00
R186 On 07/05/2015			Buy	105	13,671.75
R186 On 07/05/2015	7.50	Put	Sell	136	0.00
R186 On 07/05/2015	7.50	Put	Buy	136	17,708.17
R186 On 07/05/2015	7.40	Put	Sell	136	0.00
R186 On 07/05/2015	7.40	Put	Buy	136	17,708.17
R186 On 07/05/2015	7.45	Put	Sell	136	0.00
R186 On 07/05/2015	7.45	Put	Buy	136	17,708.17
R186 On 07/05/2015	7.50	Put	Sell	139	0.00
R186 On 07/05/2015	7.50	Put	Buy	139	18,098.79
R186 On 07/05/2015	7.50	Put	Sell	139	0.00
R186 On 07/05/2015	7.50	Put	Buy	139	18,098.79
R186 On 07/05/2015	7.40	Put	Sell	139	0.00
R186 On 07/05/2015	7.40	Put	Buy	139	18,098.79
R186 On 07/05/2015	7.40	Put	Sell	139	0.00
R186 On 07/05/2015	7.40	Put	Buy	139	18,098.79
R186 On 07/05/2015	7.45	Put	Sell	139	0.00
R186 On 07/05/2015	7.45	Put	Buy	139	18,098.79
R186 On 07/05/2015	7.45	Put	Sell	139	0.00
R186 On 07/05/2015	7.45	Put	Buy	139	18,098.79
R186 On 05/02/2015			Sell	140	0.00
R186 On 05/02/2015			Buy	140	17,959.35
R186 On 07/05/2015			Buy	140	18,228.05
R186 On 07/05/2015			Sell	140	0.00
R186 On 05/02/2015			Buy	150	19,200.18
R186 On 05/02/2015			Sell	150	0.00
R186 On 07/05/2015	7.50	Put	Sell	152	0.00
R186 On 07/05/2015	7.50	Put	Buy	152	19,791.48
R186 On 07/05/2015	7.40	Put	Sell	152	0.00
R186 On 07/05/2015	7.40	Put	Buy	152	19,791.48
R186 On 07/05/2015	7.45	Put	Sell	152	0.00
R186 On 07/05/2015	7.45	Put	Buy	152	19,791.48
R186 On 07/05/2015			Sell	153	0.00
R186 On 07/05/2015			Buy	153	19,921.69
R186 On 07/05/2015			Sell	156	0.00
R186 On 07/05/2015			Buy	156	20,312.31
R186 On 07/05/2015			Sell	156	0.00
R186 On 07/05/2015			Buy	156	20,312.31

R186 On 07/05/2015	Bond Future			Sell	170	0.00
R186 On 07/05/2015	Bond Future			Buy	170	22,135.21
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	177	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	177	23,046.66
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	177	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	177	23,046.66
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	177	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	177	23,046.66
R186 On 07/05/2015	Bond Future			Sell	199	0.00
R186 On 07/05/2015	Bond Future			Buy	199	25,911.21
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	203	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	203	26,432.04
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	203	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	203	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	203	26,432.04
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	203	26,432.04
R186 On 07/05/2015	Bond Future			Sell	229	0.00
R186 On 07/05/2015	Bond Future			Buy	229	29,817.43
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	237	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	237	30,859.09
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	237	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	237	30,859.09
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	237	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	237	30,859.09
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	248	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	248	32,291.36
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	248	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	248	32,291.36
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	248	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	248	32,291.36
R186 On 07/05/2015	Bond Future			Sell	267	0.00
R186 On 07/05/2015	Bond Future			Buy	267	34,765.30
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	270	35,155.92
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	270	35,155.92
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	270	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	270	35,155.92
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	274	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	274	35,676.75
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	274	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	274	35,676.75
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	274	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	274	35,676.75
R186 On 07/05/2015	Bond Future			Sell	279	0.00
R186 On 07/05/2015	Bond Future			Buy	279	36,327.78

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Sell	280	0.00
R186 On 05/02/2015			Buy	280	35,918.70
R186 On 07/05/2015			Buy	280	36,456.10
R186 On 07/05/2015			Sell	280	0.00
R186 On 05/02/2015			Sell	290	0.00
R186 On 05/02/2015			Buy	290	37,148.58
R186 On 07/05/2015			Buy	291	37,838.21
R186 On 07/05/2015			Sell	291	0.00
R186 On 07/05/2015			Sell	303	0.00
R186 On 07/05/2015			Buy	303	39,452.75
R186 On 07/05/2015			Sell	309	0.00
R186 On 07/05/2015			Buy	309	40,234.00
R186 On 07/05/2015	7.50	Put	Buy	310	40,364.20
R186 On 07/05/2015	7.50	Put	Sell	310	0.00
R186 On 07/05/2015	7.50	Put	Sell	310	0.00
R186 On 07/05/2015	7.50	Put	Buy	310	40,364.20
R186 On 05/02/2015			Sell	325	0.00
R186 On 05/02/2015			Buy	325	41,691.34
R186 On 07/05/2015			Buy	325	42,315.11
R186 On 07/05/2015			Sell	325	0.00
R186 On 07/05/2015	7.45	Put	Sell	328	0.00
R186 On 07/05/2015	7.45	Put	Buy	328	42,707.93
R186 On 07/05/2015	7.40	Put	Sell	328	0.00
R186 On 07/05/2015	7.40	Put	Buy	328	42,707.93
R186 On 07/05/2015	7.50	Put	Sell	344	0.00
R186 On 07/05/2015	7.50	Put	Buy	344	44,791.25
R186 On 07/05/2015	7.45	Put	Sell	344	0.00
R186 On 07/05/2015	7.45	Put	Buy	344	44,791.25
R186 On 07/05/2015	7.40	Put	Sell	344	0.00
R186 On 07/05/2015	7.40	Put	Buy	344	44,791.25
R186 On 07/05/2015			Sell	369	0.00
R186 On 07/05/2015			Buy	369	48,046.42
R186 On 07/05/2015	7.50	Put	Sell	370	0.00
R186 On 07/05/2015	7.50	Put	Buy	370	48,176.63
R186 On 07/05/2015	7.50	Put	Sell	370	0.00
R186 On 07/05/2015	7.50	Put	Buy	370	48,176.63
R186 On 07/05/2015	7.50	Put	Buy	381	49,608.91
R186 On 07/05/2015	7.50	Put	Sell	381	0.00
R186 On 07/05/2015	7.50	Put	Sell	381	0.00
R186 On 07/05/2015	7.50	Put	Buy	381	49,608.91
R186 On 07/05/2015			Sell	387	0.00
R186 On 07/05/2015			Buy	387	50,390.15

R186 On 07/05/2015	Bond Future	7.50	Put	Buy	399	51,952.64
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	399	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	399	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	399	51,952.64
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	406	52,864.09
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	406	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	406	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	406	52,864.09
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	443	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	443	57,681.75
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	443	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	443	57,681.75
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	443	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	443	57,681.75
R186 On 05/02/2015	Bond Future			Sell	460	0.00
R186 On 05/02/2015	Bond Future			Buy	460	58,925.33
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	460	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	460	59,895.27
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	460	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	460	59,895.27
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	460	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	460	59,895.27
R186 On 07/05/2015	Bond Future			Buy	462	60,073.03
R186 On 07/05/2015	Bond Future			Sell	462	0.00
R186 On 05/02/2015	Bond Future			Sell	472	0.00
R186 On 05/02/2015	Bond Future			Buy	472	60,462.52
R186 On 07/05/2015	Bond Future			Buy	474	61,633.37
R186 On 07/05/2015	Bond Future			Sell	474	0.00
R186 On 05/02/2015	Bond Future			Sell	494	0.00
R186 On 05/02/2015	Bond Future			Buy	494	63,280.68
R186 On 07/05/2015	Bond Future			Buy	496	64,493.99
R186 On 07/05/2015	Bond Future			Sell	496	0.00
R186 On 07/05/2015	Bond Future			Sell	497	0.00
R186 On 07/05/2015	Bond Future			Buy	497	64,712.93
R186 On 07/05/2015	Bond Future			Sell	517	0.00
R186 On 07/05/2015	Bond Future			Buy	517	67,317.08
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	519	67,577.49
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	519	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	519	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	519	67,577.49
R186 On 05/02/2015	Bond Future			Buy	533	67,923.95
R186 On 05/02/2015	Bond Future			Sell	533	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	545	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	545	70,962.87
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	545	70,962.87
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	545	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015	7.50	Put	Sell	646	0.00
R186 On 07/05/2015	7.50	Put	Buy	646	84,113.79
R186 On 07/05/2015	7.50	Put	Buy	646	84,113.79
R186 On 07/05/2015	7.50	Put	Sell	646	0.00
R186 On 07/05/2015	7.50	Put	Sell	707	0.00
R186 On 07/05/2015	7.50	Put	Buy	707	92,056.43
R186 On 07/05/2015	7.50	Put	Buy	707	92,056.43
R186 On 07/05/2015	7.50	Put	Sell	707	0.00
R186 On 05/02/2015			Sell	952	0.00
R186 On 05/02/2015			Buy	952	121,949.82
R186 On 07/05/2015			Buy	956	124,306.96
R186 On 07/05/2015			Sell	956	0.00
R186 On 05/02/2015			Sell	1,066	0.00
R186 On 05/02/2015			Buy	1,066	136,553.05
R186 On 07/05/2015			Buy	1,070	139,130.17
R186 On 07/05/2015			Sell	1,070	0.00
R186 On 05/02/2015			Sell	1,880	0.00
R186 On 05/02/2015			Buy	1,880	241,168.39
R186 On 07/05/2015			Buy	1,880	244,776.66
R186 On 07/05/2015			Sell	1,880	0.00
R186 On 05/02/2015			Sell	2,108	0.00
R186 On 05/02/2015			Buy	2,108	270,031.74
R186 On 05/02/2015			Sell	2,108	0.00
R186 On 05/02/2015			Buy	2,108	270,031.74
R186 On 07/05/2015			Buy	2,116	275,139.67
R186 On 07/05/2015			Sell	2,116	0.00
R186 On 07/05/2015			Buy	2,116	275,139.67
R186 On 07/05/2015			Sell	2,116	0.00
R186 On 05/02/2015			Sell	2,746	0.00
R186 On 05/02/2015			Buy	2,746	352,259.79
R186 On 07/05/2015			Buy	2,746	357,530.16
R186 On 07/05/2015			Sell	2,746	0.00
R186 On 07/05/2015	7.50	Put	Buy	4,350	566,400.93
R186 On 07/05/2015	7.45	Put	Buy	4,350	566,400.93
R186 On 07/05/2015	7.45	Put	Sell	4,350	0.00
R186 On 07/05/2015	7.40	Put	Sell	4,350	0.00
R186 On 07/05/2015	7.40	Put	Buy	4,350	566,400.93
R186 On 07/05/2015	7.50	Put	Sell	4,350	0.00
R186 On 07/05/2015			Buy	4,890	636,712.77
R186 On 07/05/2015			Sell	4,890	0.00
R186 On 05/02/2015			Buy	7,950	1,018,383.47
R186 On 05/02/2015			Sell	7,950	0.00

R186 On 07/05/2015	Bond Future	Sell	7,981	0.00
R186 On 07/05/2015	Bond Future	Buy	7,981	1,037,755.06

**R197 Bond Future**

R197 On 05/02/2015	Bond Future	Buy	10	2,850.82
R197 On 05/02/2015	Bond Future	Sell	10	0.00

**R2023 Bond Future**

R023 On 05/02/2015	Bond Future	Sell	2	0.00
R023 On 05/02/2015	Bond Future	Buy	2	217.92
R023 On 07/05/2015	Bond Future	Buy	2	213.34
R023 On 07/05/2015	Bond Future	Sell	2	0.00
R023 On 05/02/2015	Bond Future	Sell	3	0.00
R023 On 05/02/2015	Bond Future	Buy	3	326.88
R023 On 07/05/2015	Bond Future	Buy	3	320.01
R023 On 07/05/2015	Bond Future	Sell	3	0.00
R023 On 05/02/2015	Bond Future	Sell	5	0.00
R023 On 05/02/2015	Bond Future	Buy	5	544.81
R023 On 07/05/2015	Bond Future	Buy	5	533.35
R023 On 07/05/2015	Bond Future	Sell	5	0.00
R023 On 05/02/2015	Bond Future	Sell	7	0.00
R023 On 05/02/2015	Bond Future	Buy	7	762.73
R023 On 07/05/2015	Bond Future	Buy	7	746.69
R023 On 07/05/2015	Bond Future	Sell	7	0.00
R023 On 05/02/2015	Bond Future	Sell	8	0.00
R023 On 05/02/2015	Bond Future	Buy	8	871.69
R023 On 07/05/2015	Bond Future	Buy	8	853.36
R023 On 07/05/2015	Bond Future	Sell	8	0.00
R023 On 05/02/2015	Bond Future	Buy	20	2,179.22
R023 On 05/02/2015	Bond Future	Sell	20	0.00
R023 On 07/05/2015	Bond Future	Buy	20	2,133.40
R023 On 07/05/2015	Bond Future	Sell	20	0.00
R023 On 05/02/2015	Bond Future	Sell	28	0.00
R023 On 05/02/2015	Bond Future	Buy	28	3,050.91
R023 On 07/05/2015	Bond Future	Buy	28	2,986.76
R023 On 07/05/2015	Bond Future	Sell	28	0.00
R023 On 05/02/2015	Bond Future	Sell	390	0.00
R023 On 05/02/2015	Bond Future	Buy	390	42,494.86
R023 On 07/05/2015	Bond Future	Buy	390	41,601.26
R023 On 07/05/2015	Bond Future	Sell	390	0.00
R023 On 05/02/2015	Bond Future	Sell	429	0.00
R023 On 05/02/2015	Bond Future	Buy	429	46,744.35
R023 On 07/05/2015	Bond Future	Buy	429	45,761.38
R023 On 07/05/2015	Bond Future	Sell	429	0.00
R023 On 05/02/2015	Bond Future	Sell	480	0.00
R023 On 05/02/2015	Bond Future	Buy	480	52,301.37

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 07/05/2015			Buy	480	51,201.55
R023 On 07/05/2015			Sell	480	0.00
R023 On 05/02/2015			Sell	4,000	0.00
R023 On 05/02/2015			Buy	4,000	435,844.72
R023 On 07/05/2015			Buy	4,000	426,679.56
R023 On 07/05/2015			Sell	4,000	0.00
R023 On 05/02/2015			Sell	5,372	0.00
R023 On 05/02/2015			Buy	5,372	585,339.46
R023 On 07/05/2015			Buy	5,372	573,030.65
R023 On 07/05/2015			Sell	5,372	0.00
<b>R203 Bond Future</b>					
R203 On 07/05/2015			Buy	70	7,393.76
R203 On 07/05/2015			Sell	70	0.00
R203 On 07/05/2015			Buy	70	7,393.76
R203 On 07/05/2015			Sell	70	0.00
R203 On 05/02/2015			Buy	70	7,571.98
R203 On 05/02/2015			Sell	70	0.00
R203 On 05/02/2015			Sell	70	0.00
R203 On 05/02/2015			Buy	70	7,571.98
<b>R207 Bond Future</b>					
R207 On 05/02/2015			Sell	8	0.00
R207 On 05/02/2015			Buy	8	827.14
R207 On 05/02/2015			Sell	8	0.00
R207 On 05/02/2015			Buy	8	827.14
R207 On 05/02/2015			Sell	21	0.00
R207 On 05/02/2015			Buy	21	2,171.24
R207 On 05/02/2015			Sell	37	0.00
R207 On 05/02/2015			Buy	37	3,825.52
R207 On 05/02/2015			Sell	74	0.00
R207 On 05/02/2015			Buy	74	7,651.04
R207 On 05/02/2015			Sell	160	0.00
R207 On 05/02/2015			Buy	160	16,552.09
R207 On 05/02/2015			Sell	160	0.00
R207 On 05/02/2015			Buy	160	16,552.09
R207 On 07/05/2015			Buy	160	16,799.74
R207 On 07/05/2015			Sell	160	0.00
R207 On 07/05/2015			Buy	160	16,799.74
R207 On 07/05/2015			Sell	160	0.00

**R208 Bond Futures**

R208 On 05/02/2015	Bond Future	Sell	16	0.00
R208 On 05/02/2015	Bond Future	Buy	16	1,643.49
R208 On 05/02/2015	Bond Future	Sell	16	0.00
R208 On 05/02/2015	Bond Future	Buy	16	1,643.49
R208 On 05/02/2015	Bond Future	Sell	24	0.00
R208 On 05/02/2015	Bond Future	Buy	24	2,465.23
R208 On 05/02/2015	Bond Future	Sell	32	0.00
R208 On 05/02/2015	Bond Future	Buy	32	3,286.98
R208 On 05/02/2015	Bond Future	Sell	88	0.00
R208 On 05/02/2015	Bond Future	Buy	88	9,039.19
R208 On 05/02/2015	Bond Future	Buy	1,750	179,878.00
R208 On 05/02/2015	Bond Future	Sell	1,750	0.00
R208 On 05/02/2015	Bond Future	Sell	1,750	0.00
R208 On 05/02/2015	Bond Future	Buy	1,750	179,878.00
R208 On 07/05/2015	Bond Future	Sell	1,750	0.00
R208 On 07/05/2015	Bond Future	Buy	1,750	176,622.27
R208 On 07/05/2015	Bond Future	Buy	1,750	176,622.27
R208 On 07/05/2015	Bond Future	Sell	1,750	0.00

**R209 Bond Future**

R209 On 05/02/2015	Bond Future	Buy	24	2,086.74
R209 On 05/02/2015	Bond Future	Sell	24	0.00

**R210 Bond Future**

R210 On 05/02/2015	Bond Future	Buy	10	1,759.30
R210 On 05/02/2015	Bond Future	Sell	10	0.00

**R212 Bond Future**

R212 On 05/02/2015	Bond Future	Buy	21	2,863.39
R212 On 05/02/2015	Bond Future	Sell	21	0.00

**R213 Bond Future**

R213 On 05/02/2015	Bond Future	Buy	40	3,920.01
R213 On 05/02/2015	Bond Future	Sell	40	0.00
R213 On 05/02/2015	Bond Future	Sell	40	0.00
R213 On 05/02/2015	Bond Future	Buy	40	3,920.01
R213 On 07/05/2015	Bond Future	Sell	40	0.00
R213 On 07/05/2015	Bond Future	Buy	40	3,836.99
R213 On 07/05/2015	Bond Future	Buy	40	3,836.99
R213 On 07/05/2015	Bond Future	Sell	40	0.00

**R214 Bond Future**

R214 On 07/05/2015	Bond Future	Sell	50	0.00
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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R214 On 07/05/2015			Buy	50	4,353.44
R214 On 07/05/2015			Sell	2,310	0.00
R214 On 07/05/2015			Buy	2,310	201,128.93
R214 On 07/05/2015			Buy	2,360	205,482.37
R214 On 07/05/2015			Sell	2,360	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>125,908</b>	<b>25,481,660.35</b>