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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/01/2015

TO DATE : 30/01/2015

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	95	488,015.00
ALBI On 05/02/2015			Index Future		
			Sell	95	0.00
ALBI On 07/05/2015			Index Future		
			Buy	95	495,752.75
ALBI On 07/05/2015			Index Future		
			Sell	95	0.00
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	15,290.13
GOVI On 05/02/2015	GOVI		Buy	3	15,290.13
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Sell	18	0.00
GOVI On 05/02/2015	GOVI		Buy	18	91,827.90
GOVI On 07/05/2015	GOVI		Buy	18	93,283.92
GOVI On 07/05/2015	GOVI		Sell	18	0.00

**New Inflation Linked Index**

IGOV On 05/02/2015	Index Future	Sell	1	0.00
IGOV On 05/02/2015	Index Future	Buy	1	2,229.41
IGOV On 05/02/2015	Index Future	Buy	11	24,549.25
IGOV On 05/02/2015	Index Future	Sell	11	0.00
IGOV On 07/05/2015	Index Future	Sell	11	0.00
IGOV On 07/05/2015	Index Future	Buy	11	24,942.39
IGOV On 05/02/2015	Index Future	Buy	62	138,368.50
IGOV On 05/02/2015	Index Future	Sell	62	0.00
IGOV On 07/05/2015	Index Future	Sell	62	0.00
IGOV On 07/05/2015	Index Future	Buy	62	140,584.38
IGOV On 05/02/2015	Index Future	Buy	73	162,917.75
IGOV On 05/02/2015	Index Future	Sell	73	0.00
IGOV On 07/05/2015	Index Future	Buy	73	165,526.77
IGOV On 07/05/2015	Index Future	Sell	73	0.00

**R186 Bond Future**

R186 On 07/05/2015	Bond Future	Buy	1	128.56
R186 On 07/05/2015	Bond Future	Sell	1	0.00
R186 On 05/02/2015	Bond Future	Buy	3	386.28
R186 On 05/02/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Buy	3	392.36
R186 On 05/02/2015	Bond Future	Buy	6	769.75
R186 On 05/02/2015	Bond Future	Sell	6	0.00
R186 On 07/05/2015	Bond Future	Sell	6	0.00
R186 On 07/05/2015	Bond Future	Buy	6	781.77
R186 On 07/05/2015	Bond Future	Buy	8	1,028.48
R186 On 07/05/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	9	1,158.83
R186 On 05/02/2015	Bond Future	Sell	9	0.00
R186 On 07/05/2015	Bond Future	Buy	9	1,157.04
R186 On 07/05/2015	Bond Future	Sell	9	0.00
R186 On 07/05/2015	Bond Future	Sell	9	0.00
R186 On 07/05/2015	Bond Future	Buy	9	1,177.07
R186 On 07/05/2015	Bond Future	Buy	10	70.78
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	12	1,545.11
R186 On 05/02/2015	Bond Future	Sell	12	0.00
R186 On 07/05/2015	Bond Future	Sell	12	0.00
R186 On 07/05/2015	Bond Future	Buy	12	1,569.43
R186 On 05/02/2015	Bond Future	Buy	13	1,667.80
R186 On 05/02/2015	Bond Future	Sell	13	0.00
R186 On 07/05/2015	Bond Future	Sell	13	0.00
R186 On 07/05/2015	Bond Future	Buy	13	1,693.84

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Buy	15	1,928.40
R186 On 07/05/2015			Sell	15	0.00
R186 On 05/02/2015			Buy	22	2,822.43
R186 On 05/02/2015			Sell	22	0.00
R186 On 07/05/2015			Sell	22	0.00
R186 On 07/05/2015			Buy	22	2,866.49
R186 On 05/02/2015			Buy	32	4,120.29
R186 On 05/02/2015			Sell	32	0.00
R186 On 07/05/2015			Buy	32	4,113.93
R186 On 07/05/2015			Sell	32	0.00
R186 On 07/05/2015			Sell	32	0.00
R186 On 07/05/2015			Buy	32	4,185.14
R186 On 05/02/2015			Buy	33	4,233.64
R186 On 05/02/2015			Sell	33	0.00
R186 On 07/05/2015			Sell	33	0.00
R186 On 07/05/2015			Buy	33	4,299.74
R186 On 05/02/2015			Buy	35	4,490.22
R186 On 05/02/2015			Sell	35	0.00
R186 On 07/05/2015			Buy	35	4,499.61
R186 On 07/05/2015			Sell	35	0.00
R186 On 07/05/2015			Sell	35	0.00
R186 On 07/05/2015			Buy	35	4,560.33
R186 On 05/02/2015			Buy	41	5,279.12
R186 On 05/02/2015			Sell	41	0.00
R186 On 07/05/2015			Sell	41	0.00
R186 On 07/05/2015			Buy	41	5,362.22
R186 On 05/02/2015			Buy	46	5,922.92
R186 On 05/02/2015			Sell	46	0.00
R186 On 07/05/2015			Sell	46	0.00
R186 On 07/05/2015			Buy	46	6,016.15
R186 On 05/02/2015			Buy	47	6,051.68
R186 On 05/02/2015			Sell	47	0.00
R186 On 07/05/2015			Sell	47	0.00
R186 On 07/05/2015			Buy	47	6,146.93
R186 On 07/05/2015			Buy	50	6,428.01
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,428.01
R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,512.78
R186 On 07/05/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	74	9,528.17
R186 On 05/02/2015			Sell	74	0.00

R186 On 07/05/2015	Bond Future	Sell	74	0.00
R186 On 07/05/2015	Bond Future	Buy	74	9,678.15
R186 On 05/02/2015	Bond Future	Buy	75	9,621.90
R186 On 05/02/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Sell	75	0.00
R186 On 07/05/2015	Bond Future	Buy	75	9,772.13
R186 On 07/05/2015	Bond Future	Buy	100	12,991.63
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	13,051.29
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	19,573.18
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	19,573.94
R186 On 05/02/2015	Bond Future	Buy	155	19,957.66
R186 On 05/02/2015	Bond Future	Sell	155	0.00
R186 On 07/05/2015	Bond Future	Sell	155	0.00
R186 On 07/05/2015	Bond Future	Buy	155	20,271.79
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	200	25,779.38
R186 On 07/05/2015	Bond Future	Buy	200	25,712.04
R186 On 07/05/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	241	31,030.94
R186 On 05/02/2015	Bond Future	Sell	241	0.00
R186 On 07/05/2015	Bond Future	Sell	241	0.00
R186 On 07/05/2015	Bond Future	Buy	241	31,519.37
R186 On 07/05/2015	Bond Future	Buy	250	32,541.81
R186 On 07/05/2015	Bond Future	Sell	250	0.00
R186 On 05/02/2015	Bond Future	Buy	358	45,928.55
R186 On 05/02/2015	Bond Future	Sell	358	0.00
R186 On 07/05/2015	Bond Future	Sell	358	0.00
R186 On 07/05/2015	Bond Future	Buy	358	46,645.61
R186 On 05/02/2015	Bond Future	Buy	386	49,520.73
R186 On 05/02/2015	Bond Future	Sell	386	0.00
R186 On 07/05/2015	Bond Future	Sell	386	0.00
R186 On 07/05/2015	Bond Future	Buy	386	50,293.87
R186 On 05/02/2015	Bond Future	Sell	403	0.00
R186 On 05/02/2015	Bond Future	Buy	403	51,757.76
R186 On 07/05/2015	Bond Future	Sell	403	0.00
R186 On 07/05/2015	Bond Future	Buy	403	52,572.48
R186 On 05/02/2015	Bond Future	Buy	547	70,175.75
R186 On 05/02/2015	Bond Future	Sell	547	0.00
R186 On 07/05/2015	Bond Future	Sell	547	0.00
R186 On 07/05/2015	Bond Future	Buy	547	71,271.37
R186 On 05/02/2015	Bond Future	Buy	675	86,912.37
R186 On 05/02/2015	Bond Future	Sell	675	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	675	0.00
R186 On 07/05/2015			Buy	675	88,280.39
R186 On 05/02/2015			Buy	1,183	152,321.98
R186 On 05/02/2015			Sell	1,183	0.00
R186 On 07/05/2015			Sell	1,183	0.00
R186 On 07/05/2015			Buy	1,183	154,719.57
R186 On 05/02/2015			Buy	1,924	247,732.45
R186 On 05/02/2015			Sell	1,924	0.00
R186 On 07/05/2015			Sell	1,924	0.00
R186 On 07/05/2015			Buy	1,924	251,631.82
R186 On 05/02/2015			Sell	4,433	0.00
R186 On 05/02/2015			Buy	4,433	570,788.96
R186 On 07/05/2015			Buy	4,433	579,773.32
R186 On 07/05/2015			Sell	4,433	0.00
<b>R197 Bond Future</b>					
R197 On 05/02/2015			Sell	1	0.00
R197 On 05/02/2015			Buy	1	285.04
R197 On 05/02/2015			Sell	1	0.00
R197 On 05/02/2015			Buy	1	285.04
R197 On 07/05/2015			Buy	1	289.59
R197 On 07/05/2015			Sell	1	0.00
R197 On 07/05/2015			Buy	1	289.59
R197 On 07/05/2015			Sell	1	0.00
R197 On 05/02/2015			Buy	2	570.07
R197 On 05/02/2015			Sell	2	0.00
R197 On 05/02/2015			Buy	2	570.07
R197 On 05/02/2015			Sell	2	0.00
R197 On 07/05/2015			Sell	2	0.00
R197 On 07/05/2015			Buy	2	579.19
R197 On 07/05/2015			Sell	2	0.00
R197 On 07/05/2015			Buy	2	579.19
R197 On 05/02/2015			Sell	11	0.00
R197 On 05/02/2015			Buy	11	3,135.40
R197 On 07/05/2015			Buy	11	3,185.52
R197 On 07/05/2015			Sell	11	0.00
R197 On 05/02/2015			Sell	12	0.00
R197 On 05/02/2015			Buy	12	3,420.43
R197 On 07/05/2015			Buy	12	3,475.12
R197 On 07/05/2015			Sell	12	0.00
R197 On 05/02/2015			Sell	18	0.00
R197 On 05/02/2015			Buy	18	5,130.65

R197 On 07/05/2015	Bond Future	Buy	18	5,212.67
R197 On 07/05/2015	Bond Future	Sell	18	0.00
R197 On 05/02/2015	Bond Future	Sell	20	0.00
R197 On 05/02/2015	Bond Future	Buy	20	5,700.72
R197 On 07/05/2015	Bond Future	Buy	20	5,791.86
R197 On 07/05/2015	Bond Future	Sell	20	0.00
R197 On 05/02/2015	Bond Future	Buy	22	6,270.79
R197 On 05/02/2015	Bond Future	Sell	22	0.00
R197 On 05/02/2015	Bond Future	Sell	22	0.00
R197 On 05/02/2015	Bond Future	Buy	22	6,270.79
R197 On 07/05/2015	Bond Future	Sell	22	0.00
R197 On 07/05/2015	Bond Future	Buy	22	6,371.05
R197 On 07/05/2015	Bond Future	Buy	22	6,371.05
R197 On 07/05/2015	Bond Future	Sell	22	0.00
R197 On 05/02/2015	Bond Future	Buy	24	6,840.86
R197 On 05/02/2015	Bond Future	Sell	24	0.00
R197 On 07/05/2015	Bond Future	Sell	24	0.00
R197 On 07/05/2015	Bond Future	Buy	24	6,950.23
R197 On 05/02/2015	Bond Future	Buy	36	10,261.30
R197 On 05/02/2015	Bond Future	Sell	36	0.00
R197 On 07/05/2015	Bond Future	Sell	36	0.00
R197 On 07/05/2015	Bond Future	Buy	36	10,425.35
R197 On 05/02/2015	Bond Future	Buy	40	11,401.44
R197 On 05/02/2015	Bond Future	Sell	40	0.00
R197 On 07/05/2015	Bond Future	Sell	40	0.00
R197 On 07/05/2015	Bond Future	Buy	40	11,583.72
R197 On 05/02/2015	Bond Future	Buy	44	12,541.58
R197 On 05/02/2015	Bond Future	Sell	44	0.00
R197 On 07/05/2015	Bond Future	Sell	44	0.00
R197 On 07/05/2015	Bond Future	Buy	44	12,742.09
R197 On 05/02/2015	Bond Future	Sell	47	0.00
R197 On 05/02/2015	Bond Future	Buy	47	13,396.69
R197 On 07/05/2015	Bond Future	Buy	47	13,610.87
R197 On 07/05/2015	Bond Future	Sell	47	0.00
R197 On 05/02/2015	Bond Future	Buy	94	26,793.38
R197 On 05/02/2015	Bond Future	Sell	94	0.00
R197 On 07/05/2015	Bond Future	Sell	94	0.00
R197 On 07/05/2015	Bond Future	Buy	94	27,221.74
R197 On 05/02/2015	Bond Future	Sell	95	0.00
R197 On 05/02/2015	Bond Future	Buy	95	27,078.42
R197 On 07/05/2015	Bond Future	Buy	95	27,511.34
R197 On 07/05/2015	Bond Future	Sell	95	0.00
R197 On 05/02/2015	Bond Future	Sell	99	0.00
R197 On 05/02/2015	Bond Future	Buy	99	28,218.56
R197 On 07/05/2015	Bond Future	Buy	99	28,669.71
R197 On 07/05/2015	Bond Future	Sell	99	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R197 On 05/02/2015			Sell	108	0.00
R197 On 05/02/2015			Buy	108	30,783.89
R197 On 07/05/2015			Buy	108	31,276.04
R197 On 07/05/2015			Sell	108	0.00
R197 On 05/02/2015			Sell	128	0.00
R197 On 05/02/2015			Buy	128	36,484.61
R197 On 07/05/2015			Buy	128	37,067.90
R197 On 07/05/2015			Sell	128	0.00
R197 On 05/02/2015			Sell	163	0.00
R197 On 05/02/2015			Buy	163	46,460.87
R197 On 05/02/2015			Sell	163	0.00
R197 On 05/02/2015			Buy	163	46,460.87
R197 On 07/05/2015			Buy	163	47,203.66
R197 On 07/05/2015			Sell	163	0.00
R197 On 07/05/2015			Buy	163	47,203.66
R197 On 07/05/2015			Sell	163	0.00
R197 On 05/02/2015			Buy	190	54,156.84
R197 On 05/02/2015			Sell	190	0.00
R197 On 07/05/2015			Sell	190	0.00
R197 On 07/05/2015			Buy	190	55,022.67
R197 On 05/02/2015			Buy	198	56,437.13
R197 On 05/02/2015			Sell	198	0.00
R197 On 07/05/2015			Sell	198	0.00
R197 On 07/05/2015			Buy	198	57,339.41
R197 On 05/02/2015			Sell	216	0.00
R197 On 05/02/2015			Buy	216	61,567.78
R197 On 07/05/2015			Sell	216	0.00
R197 On 07/05/2015			Buy	216	62,552.09
R197 On 05/02/2015			Buy	256	72,969.22
R197 On 05/02/2015			Sell	256	0.00
R197 On 07/05/2015			Sell	256	0.00
R197 On 07/05/2015			Buy	256	74,135.81
R197 On 05/02/2015			Buy	326	92,921.74
R197 On 05/02/2015			Sell	326	0.00
R197 On 05/02/2015			Buy	326	92,921.74
R197 On 05/02/2015			Sell	326	0.00
R197 On 07/05/2015			Sell	326	0.00
R197 On 07/05/2015			Buy	326	94,407.32
R197 On 07/05/2015			Sell	326	0.00
R197 On 07/05/2015			Buy	326	94,407.32

**R202 Bond Future**

R202 On 05/02/2015	Bond Future	Sell	400	0.00
R202 On 05/02/2015	Bond Future	Buy	400	94,345.20
R202 On 07/05/2015	Bond Future	Sell	400	0.00
R202 On 07/05/2015	Bond Future	Buy	400	95,854.00
R202 On 05/02/2015	Bond Future	Buy	1,520	358,511.76
R202 On 05/02/2015	Bond Future	Sell	1,520	0.00
R202 On 07/05/2015	Bond Future	Sell	1,520	0.00
R202 On 07/05/2015	Bond Future	Buy	1,520	364,245.20
R202 On 05/02/2015	Bond Future	Buy	1,920	452,856.96
R202 On 05/02/2015	Bond Future	Sell	1,920	0.00
R202 On 07/05/2015	Bond Future	Buy	1,920	460,099.20
R202 On 07/05/2015	Bond Future	Sell	1,920	0.00

**R2023 Bond Future**

R023 On 05/02/2015	Bond Future	Buy	2	218.57
R023 On 05/02/2015	Bond Future	Sell	2	0.00
R023 On 07/05/2015	Bond Future	Sell	2	0.00
R023 On 07/05/2015	Bond Future	Buy	2	214.11
R023 On 05/02/2015	Bond Future	Buy	4	437.14
R023 On 05/02/2015	Bond Future	Sell	4	0.00
R023 On 07/05/2015	Bond Future	Sell	4	0.00
R023 On 07/05/2015	Bond Future	Buy	4	428.22
R023 On 05/02/2015	Bond Future	Buy	6	655.71
R023 On 05/02/2015	Bond Future	Sell	6	0.00
R023 On 05/02/2015	Bond Future	Buy	6	655.71
R023 On 05/02/2015	Bond Future	Sell	6	0.00
R023 On 07/05/2015	Bond Future	Sell	6	0.00
R023 On 07/05/2015	Bond Future	Buy	6	642.32
R023 On 07/05/2015	Bond Future	Sell	6	0.00
R023 On 07/05/2015	Bond Future	Buy	6	642.32
R023 On 05/02/2015	Bond Future	Buy	7	765.00
R023 On 05/02/2015	Bond Future	Sell	7	0.00
R023 On 07/05/2015	Bond Future	Sell	7	0.00
R023 On 07/05/2015	Bond Future	Buy	7	749.38
R023 On 05/02/2015	Bond Future	Buy	8	874.29
R023 On 05/02/2015	Bond Future	Sell	8	0.00
R023 On 07/05/2015	Bond Future	Sell	8	0.00
R023 On 07/05/2015	Bond Future	Buy	8	856.43
R023 On 05/02/2015	Bond Future	Buy	9	983.57
R023 On 05/02/2015	Bond Future	Sell	9	0.00
R023 On 07/05/2015	Bond Future	Sell	9	0.00
R023 On 07/05/2015	Bond Future	Buy	9	963.48
R023 On 05/02/2015	Bond Future	Buy	10	1,092.86
R023 On 05/02/2015	Bond Future	Sell	10	0.00
R023 On 07/05/2015	Bond Future	Sell	10	0.00
R023 On 07/05/2015	Bond Future	Buy	10	1,070.54



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R023 On 05/02/2015	Bond Future		Buy	12	1,311.43
R023 On 05/02/2015	Bond Future		Sell	12	0.00
R023 On 07/05/2015	Bond Future		Sell	12	0.00
R023 On 07/05/2015	Bond Future		Buy	12	1,284.65
R023 On 05/02/2015	Bond Future		Buy	54	5,901.43
R023 On 05/02/2015	Bond Future		Sell	54	0.00
R023 On 07/05/2015	Bond Future		Sell	54	0.00
R023 On 07/05/2015	Bond Future		Buy	54	5,780.91
R023 On 05/02/2015	Bond Future		Buy	100	10,928.57
R023 On 05/02/2015	Bond Future		Sell	100	0.00
R023 On 07/05/2015	Bond Future		Sell	100	0.00
R023 On 07/05/2015	Bond Future		Buy	100	10,705.38
R023 On 05/02/2015	Bond Future		Buy	165	18,032.14
R023 On 05/02/2015	Bond Future		Sell	165	0.00
R023 On 07/05/2015	Bond Future		Sell	165	0.00
R023 On 07/05/2015	Bond Future		Buy	165	17,663.88
R023 On 05/02/2015	Bond Future		Sell	383	0.00
R023 On 05/02/2015	Bond Future		Buy	383	41,856.42
R023 On 07/05/2015	Bond Future		Buy	383	41,001.62
R023 On 07/05/2015	Bond Future		Sell	383	0.00
R023 On 05/02/2015	Bond Future		Buy	1,050	114,848.17
R023 On 05/02/2015	Bond Future		Sell	1,050	0.00
R023 On 07/05/2015	Bond Future		Sell	1,050	0.00
R023 On 07/05/2015	Bond Future		Buy	1,050	112,521.30

**R203 Bond Future**

R203 On 05/02/2015	Bond Future		Buy	37	3,998.86
R203 On 05/02/2015	Bond Future		Sell	37	0.00
R203 On 05/02/2015	Bond Future		Buy	663	71,655.34
R203 On 05/02/2015	Bond Future		Sell	663	0.00
R203 On 05/02/2015	Bond Future		Buy	2,652	286,621.34
R203 On 05/02/2015	Bond Future		Sell	2,652	0.00
R203 On 07/05/2015	Bond Future		Buy	2,704	285,880.48
R203 On 07/05/2015	Bond Future		Sell	2,704	0.00
R203 On 05/02/2015	Bond Future		Sell	2,704	0.00
R203 On 05/02/2015	Bond Future		Buy	2,704	292,504.06
R203 On 05/02/2015	Bond Future		Buy	2,880	311,263.00
R203 On 05/02/2015	Bond Future		Sell	2,880	0.00

**R2030 Bond Future**

2030 On 05/02/2015	Bond Future		Sell	15	0.00
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2030 On 05/02/2015	Bond Future	Buy	15	1,580.07
2030 On 07/05/2015	Bond Future	Buy	15	1,604.53
2030 On 07/05/2015	Bond Future	Sell	15	0.00

**R2032 Bond Future**

2032 On 05/02/2015	Bond Future	Sell	15	0.00
2032 On 05/02/2015	Bond Future	Buy	15	1,635.65
2032 On 07/05/2015	Bond Future	Buy	15	1,599.08
2032 On 07/05/2015	Bond Future	Sell	15	0.00

**R2037 Bond Future**

2037 On 07/05/2015	Bond Future	Sell	1	0.00
2037 On 07/05/2015	Bond Future	Buy	1	110.20
2037 On 07/05/2015	Bond Future	Sell	1	0.00
2037 On 07/05/2015	Bond Future	Buy	1	110.20
2037 On 07/05/2015	Bond Future	Sell	1	0.00
2037 On 07/05/2015	Bond Future	Buy	1	110.20
2037 On 07/05/2015	Bond Future	Sell	1	0.00
2037 On 07/05/2015	Bond Future	Buy	1	110.20
2037 On 07/05/2015	Bond Future	Sell	1	0.00
2037 On 07/05/2015	Bond Future	Buy	1	110.20
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	2	0.00
2037 On 07/05/2015	Bond Future	Buy	2	220.40
2037 On 07/05/2015	Bond Future	Sell	3	0.00
2037 On 07/05/2015	Bond Future	Buy	3	330.59
2037 On 07/05/2015	Bond Future	Sell	3	0.00
2037 On 07/05/2015	Bond Future	Buy	3	330.59
2037 On 07/05/2015	Bond Future	Sell	4	0.00
2037 On 07/05/2015	Bond Future	Buy	4	440.79
2037 On 07/05/2015	Bond Future	Sell	4	0.00
2037 On 07/05/2015	Bond Future	Buy	4	440.79
2037 On 05/02/2015	Bond Future	Sell	7	0.00
2037 On 05/02/2015	Bond Future	Buy	7	761.49
2037 On 07/05/2015	Bond Future	Buy	7	773.48
2037 On 07/05/2015	Bond Future	Sell	7	0.00
2037 On 07/05/2015	Bond Future	Sell	10	0.00
2037 On 07/05/2015	Bond Future	Buy	10	1,101.98
2037 On 07/05/2015	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 07/05/2015			Buy	17	1,873.36
2037 On 07/05/2015			Sell	22	0.00
2037 On 07/05/2015			Buy	22	2,424.35
2037 On 07/05/2015			Sell	24	0.00
2037 On 07/05/2015			Buy	24	2,644.74
2037 On 07/05/2015			Sell	24	0.00
2037 On 07/05/2015			Buy	24	2,644.74
2037 On 05/02/2015			Buy	53	5,750.76
2037 On 05/02/2015			Sell	53	0.00
2037 On 07/05/2015			Sell	53	0.00
2037 On 07/05/2015			Buy	53	5,840.47
2037 On 05/02/2015			Buy	89	9,656.94
2037 On 05/02/2015			Sell	89	0.00
2037 On 07/05/2015			Sell	89	0.00
2037 On 07/05/2015			Buy	89	9,807.59
2037 On 05/02/2015			Buy	146	15,841.72
2037 On 05/02/2015			Sell	146	0.00
2037 On 07/05/2015			Sell	146	0.00
2037 On 07/05/2015			Buy	146	16,088.85
2037 On 05/02/2015			Buy	151	16,384.24
2037 On 05/02/2015			Sell	151	0.00
2037 On 07/05/2015			Sell	151	0.00
2037 On 07/05/2015			Buy	151	16,639.84
2037 On 05/02/2015			Buy	169	18,337.33
2037 On 05/02/2015			Sell	169	0.00
2037 On 07/05/2015			Sell	169	0.00
2037 On 07/05/2015			Buy	169	18,623.40
2037 On 05/02/2015			Buy	246	26,692.21
2037 On 05/02/2015			Sell	246	0.00
2037 On 07/05/2015			Sell	246	0.00
2037 On 07/05/2015			Buy	246	27,108.61
2037 On 05/02/2015			Buy	302	32,768.48
2037 On 05/02/2015			Sell	302	0.00
2037 On 07/05/2015			Sell	302	0.00
2037 On 07/05/2015			Buy	302	33,279.68
2037 On 05/02/2015			Buy	362	39,278.77
2037 On 05/02/2015			Sell	362	0.00
2037 On 07/05/2015			Sell	362	0.00
2037 On 07/05/2015			Buy	362	39,891.54
2037 On 05/02/2015			Buy	370	40,269.36
2037 On 05/02/2015			Sell	370	0.00
2037 On 05/02/2015			Buy	383	41,557.38

2037 On 05/02/2015	Bond Future	Sell	383	0.00
2037 On 07/05/2015	Bond Future	Sell	383	0.00
2037 On 07/05/2015	Bond Future	Buy	383	42,205.69
2037 On 05/02/2015	Bond Future	Buy	393	42,642.43
2037 On 05/02/2015	Bond Future	Sell	393	0.00
2037 On 07/05/2015	Bond Future	Sell	393	0.00
2037 On 07/05/2015	Bond Future	Buy	393	43,307.66
2037 On 05/02/2015	Bond Future	Buy	396	42,967.94
2037 On 05/02/2015	Bond Future	Sell	396	0.00
2037 On 07/05/2015	Bond Future	Sell	396	0.00
2037 On 07/05/2015	Bond Future	Buy	396	43,638.26
2037 On 05/02/2015	Bond Future	Buy	489	53,058.90
2037 On 05/02/2015	Bond Future	Sell	489	0.00
2037 On 07/05/2015	Bond Future	Sell	489	0.00
2037 On 07/05/2015	Bond Future	Buy	489	53,886.64
2037 On 05/02/2015	Bond Future	Buy	575	62,390.32
2037 On 05/02/2015	Bond Future	Sell	575	0.00
2037 On 07/05/2015	Bond Future	Sell	575	0.00
2037 On 07/05/2015	Bond Future	Buy	575	63,363.63
2037 On 05/02/2015	Bond Future	Buy	715	77,581.00
2037 On 05/02/2015	Bond Future	Sell	715	0.00
2037 On 07/05/2015	Bond Future	Sell	715	0.00
2037 On 07/05/2015	Bond Future	Buy	715	78,791.30
2037 On 05/02/2015	Bond Future	Buy	721	78,232.03
2037 On 05/02/2015	Bond Future	Sell	721	0.00
2037 On 07/05/2015	Bond Future	Sell	721	0.00
2037 On 07/05/2015	Bond Future	Buy	721	79,452.48
2037 On 05/02/2015	Bond Future	Buy	908	98,470.94
2037 On 05/02/2015	Bond Future	Sell	908	0.00
2037 On 07/05/2015	Bond Future	Buy	908	100,033.94
2037 On 07/05/2015	Bond Future	Sell	908	0.00
2037 On 05/02/2015	Bond Future	Buy	1,725	187,170.95
2037 On 05/02/2015	Bond Future	Sell	1,725	0.00
2037 On 07/05/2015	Bond Future	Sell	1,725	0.00
2037 On 07/05/2015	Bond Future	Buy	1,725	190,090.89
2037 On 05/02/2015	Bond Future	Buy	3,005	326,057.22
2037 On 05/02/2015	Bond Future	Sell	3,005	0.00
2037 On 07/05/2015	Bond Future	Sell	3,005	0.00
2037 On 07/05/2015	Bond Future	Buy	3,005	331,143.85
2037 On 05/02/2015	Bond Future	Buy	3,896	422,735.09
2037 On 05/02/2015	Bond Future	Sell	3,896	0.00
2037 On 07/05/2015	Bond Future	Sell	3,896	0.00
2037 On 07/05/2015	Bond Future	Buy	3,896	429,329.93
2037 On 05/02/2015	Bond Future	Buy	4,090	443,785.04
2037 On 05/02/2015	Bond Future	Sell	4,090	0.00
2037 On 07/05/2015	Bond Future	Sell	4,090	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 07/05/2015			Buy	4,090	450,708.27
2037 On 05/02/2015			Buy	4,244	460,494.80
2037 On 05/02/2015			Sell	4,244	0.00
2037 On 07/05/2015			Sell	4,244	0.00
2037 On 07/05/2015			Buy	4,244	467,678.70
<b>R204 Bond Future</b>					
R204 On 05/02/2015			Buy	22	2,341.44
R204 On 05/02/2015			Sell	22	0.00
R204 On 07/05/2015			Sell	22	0.00
R204 On 07/05/2015			Buy	22	2,377.98
R204 On 05/02/2015			Buy	37	3,937.87
R204 On 05/02/2015			Sell	37	0.00
R204 On 07/05/2015			Sell	37	0.00
R204 On 07/05/2015			Buy	37	3,999.34
R204 On 05/02/2015			Buy	46	4,895.73
R204 On 05/02/2015			Sell	46	0.00
R204 On 07/05/2015			Sell	46	0.00
R204 On 07/05/2015			Buy	46	4,972.15
R204 On 05/02/2015			Buy	55	5,859.37
R204 On 05/02/2015			Sell	55	0.00
R204 On 07/05/2015			Sell	55	0.00
R204 On 07/05/2015			Buy	55	5,951.60
R204 On 05/02/2015			Buy	56	5,960.02
R204 On 05/02/2015			Sell	56	0.00
R204 On 07/05/2015			Sell	56	0.00
R204 On 07/05/2015			Buy	56	6,053.05
R204 On 05/02/2015			Buy	74	7,883.52
R204 On 05/02/2015			Sell	74	0.00
R204 On 07/05/2015			Sell	74	0.00
R204 On 07/05/2015			Buy	74	8,007.61
R204 On 05/02/2015			Buy	117	12,452.19
R204 On 05/02/2015			Sell	117	0.00
R204 On 07/05/2015			Sell	117	0.00
R204 On 07/05/2015			Buy	117	12,646.55
R204 On 05/02/2015			Buy	168	17,880.07
R204 On 05/02/2015			Sell	168	0.00
R204 On 07/05/2015			Sell	168	0.00
R204 On 07/05/2015			Buy	168	18,159.14
R204 On 05/02/2015			Buy	288	30,651.55
R204 On 05/02/2015			Sell	288	0.00
R204 On 07/05/2015			Sell	288	0.00

R204 On 07/05/2015	Bond Future	Buy	288	31,129.96
R204 On 05/02/2015	Bond Future	Buy	331	35,228.00
R204 On 05/02/2015	Bond Future	Sell	331	0.00
R204 On 07/05/2015	Bond Future	Sell	332	0.00
R204 On 07/05/2015	Bond Future	Buy	332	35,885.93
R204 On 05/02/2015	Bond Future	Buy	371	39,485.16
R204 On 05/02/2015	Bond Future	Sell	371	0.00
R204 On 07/05/2015	Bond Future	Sell	372	0.00
R204 On 07/05/2015	Bond Future	Buy	372	40,209.53
R204 On 05/02/2015	Bond Future	Buy	500	53,214.50
R204 On 05/02/2015	Bond Future	Sell	500	0.00
R204 On 07/05/2015	Bond Future	Sell	501	0.00
R204 On 07/05/2015	Bond Future	Buy	501	54,153.16
R204 On 05/02/2015	Bond Future	Buy	1,116	118,891.97
R204 On 05/02/2015	Bond Future	Sell	1,116	0.00
R204 On 07/05/2015	Bond Future	Sell	1,116	0.00
R204 On 07/05/2015	Bond Future	Buy	1,116	120,763.40
R204 On 05/02/2015	Bond Future	Sell	1,245	0.00
R204 On 05/02/2015	Bond Future	Buy	1,245	132,634.85
R204 On 07/05/2015	Bond Future	Buy	1,245	134,722.61
R204 On 07/05/2015	Bond Future	Sell	1,245	0.00
R204 On 05/02/2015	Bond Future	Sell	1,450	0.00
R204 On 05/02/2015	Bond Future	Buy	1,450	154,423.55
R204 On 07/05/2015	Bond Future	Buy	1,450	156,874.76
R204 On 07/05/2015	Bond Future	Sell	1,450	0.00
R204 On 05/02/2015	Bond Future	Buy	1,936	206,046.52
R204 On 05/02/2015	Bond Future	Sell	1,936	0.00
R204 On 07/05/2015	Bond Future	Buy	1,939	209,586.78
R204 On 07/05/2015	Bond Future	Sell	1,939	0.00

**R2044 Bond Future**

2044 On 05/02/2015	Bond Future	Buy	55	6,077.44
2044 On 05/02/2015	Bond Future	Sell	55	0.00
2044 On 05/02/2015	Bond Future	Buy	145	16,022.34
2044 On 05/02/2015	Bond Future	Sell	145	0.00

**R2048 Bond Future**

R248 On 05/02/2015	Bond Future	Buy	3,750	431,170.50
R248 On 05/02/2015	Bond Future	Sell	3,750	0.00
R248 On 07/05/2015	Bond Future	Buy	3,750	421,399.88
R248 On 07/05/2015	Bond Future	Sell	3,750	0.00

**R207 Bond Future**

R207 On 07/05/2015	Bond Future	Sell	1	0.00
R207 On 07/05/2015	Bond Future	Buy	1	105.13
R207 On 07/05/2015	Bond Future	Sell	1	0.00



R207 On 07/05/2015	Bond Future	Buy	4	420.51
R207 On 07/05/2015	Bond Future	Buy	4	420.51
R207 On 07/05/2015	Bond Future	Sell	4	0.00
R207 On 07/05/2015	Bond Future	Sell	6	0.00
R207 On 07/05/2015	Bond Future	Buy	6	630.76
R207 On 07/05/2015	Bond Future	Buy	6	630.76
R207 On 07/05/2015	Bond Future	Sell	6	0.00
R207 On 07/05/2015	Bond Future	Sell	6	0.00
R207 On 07/05/2015	Bond Future	Buy	6	630.76
R207 On 07/05/2015	Bond Future	Sell	11	0.00
R207 On 07/05/2015	Bond Future	Buy	11	1,156.40
R207 On 07/05/2015	Bond Future	Buy	11	1,156.40
R207 On 07/05/2015	Bond Future	Sell	11	0.00
R207 On 07/05/2015	Bond Future	Sell	11	0.00
R207 On 07/05/2015	Bond Future	Buy	11	1,156.40
R207 On 07/05/2015	Bond Future	Sell	16	0.00
R207 On 07/05/2015	Bond Future	Buy	16	1,682.04
R207 On 07/05/2015	Bond Future	Buy	16	1,682.04
R207 On 07/05/2015	Bond Future	Sell	16	0.00
R207 On 07/05/2015	Bond Future	Sell	16	0.00
R207 On 07/05/2015	Bond Future	Buy	16	1,682.04
R207 On 05/02/2015	Bond Future	Buy	119	12,316.38
R207 On 05/02/2015	Bond Future	Sell	119	0.00
R207 On 07/05/2015	Bond Future	Sell	119	0.00
R207 On 07/05/2015	Bond Future	Buy	119	12,510.15
R207 On 05/02/2015	Bond Future	Buy	147	15,214.35
R207 On 05/02/2015	Bond Future	Sell	147	0.00
R207 On 07/05/2015	Bond Future	Sell	147	0.00
R207 On 07/05/2015	Bond Future	Buy	147	15,453.71
R207 On 05/02/2015	Bond Future	Buy	149	15,421.35
R207 On 05/02/2015	Bond Future	Sell	149	0.00
R207 On 07/05/2015	Bond Future	Sell	149	0.00
R207 On 07/05/2015	Bond Future	Buy	149	15,663.96
R207 On 05/02/2015	Bond Future	Buy	190	19,664.81
R207 On 05/02/2015	Bond Future	Sell	190	0.00
R207 On 07/05/2015	Bond Future	Sell	190	0.00
R207 On 07/05/2015	Bond Future	Buy	190	19,974.18
R207 On 05/02/2015	Bond Future	Buy	283	29,290.21
R207 On 05/02/2015	Bond Future	Sell	283	0.00
R207 On 07/05/2015	Bond Future	Sell	283	0.00
R207 On 07/05/2015	Bond Future	Buy	283	29,751.02
R207 On 05/02/2015	Bond Future	Buy	325	33,637.17
R207 On 05/02/2015	Bond Future	Sell	325	0.00
R207 On 07/05/2015	Bond Future	Sell	325	0.00
R207 On 07/05/2015	Bond Future	Buy	325	34,166.36
R207 On 05/02/2015	Bond Future	Buy	430	44,504.57



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 05/02/2015			Sell	430	0.00
R207 On 07/05/2015			Sell	430	0.00
R207 On 07/05/2015			Buy	430	45,204.73
R207 On 05/02/2015			Buy	540	55,889.45
R207 On 05/02/2015			Sell	540	0.00
R207 On 07/05/2015			Sell	540	0.00
R207 On 07/05/2015			Buy	540	56,768.73
R207 On 05/02/2015			Buy	580	60,029.41
R207 On 05/02/2015			Sell	580	0.00
R207 On 07/05/2015			Sell	580	0.00
R207 On 07/05/2015			Buy	580	60,973.82
R207 On 05/02/2015			Sell	600	0.00
R207 On 05/02/2015			Buy	600	62,175.43
R207 On 07/05/2015			Buy	600	63,154.11
R207 On 07/05/2015			Sell	600	0.00
R207 On 05/02/2015			Buy	741	76,692.75
R207 On 05/02/2015			Sell	741	0.00
R207 On 07/05/2015			Sell	741	0.00
R207 On 07/05/2015			Buy	741	77,899.31
R207 On 05/02/2015			Buy	1,168	120,886.82
R207 On 05/02/2015			Sell	1,168	0.00
R207 On 07/05/2015			Sell	1,168	0.00
R207 On 07/05/2015			Buy	1,168	122,788.65
R207 On 05/02/2015			Buy	1,824	188,782.16
R207 On 05/02/2015			Sell	1,824	0.00
R207 On 07/05/2015			Sell	1,824	0.00
R207 On 07/05/2015			Buy	1,824	191,752.14
R207 On 05/02/2015			Buy	2,719	281,413.75
R207 On 05/02/2015			Sell	2,719	0.00
R207 On 07/05/2015			Sell	2,719	0.00
R207 On 07/05/2015			Buy	2,719	285,841.05
R207 On 05/02/2015			Buy	4,712	487,687.24
R207 On 05/02/2015			Sell	4,712	0.00
R207 On 07/05/2015			Sell	4,712	0.00
R207 On 07/05/2015			Buy	4,712	495,359.70
R207 On 05/02/2015			Buy	6,765	700,170.67
R207 On 05/02/2015			Sell	6,765	0.00
R207 On 07/05/2015			Sell	6,765	0.00
R207 On 07/05/2015			Buy	6,765	711,185.98

**R208 Bond Futures**

R208 On 07/05/2015			Sell	10	0.00
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R208 On 07/05/2015	Bond Future	Buy	10	1,011.88
R208 On 05/02/2015	Bond Future	Buy	10	1,029.93
R208 On 05/02/2015	Bond Future	Sell	10	0.00
R208 On 07/05/2015	Bond Future	Sell	11	0.00
R208 On 07/05/2015	Bond Future	Buy	11	1,113.07
R208 On 05/02/2015	Bond Future	Buy	11	1,132.92
R208 On 05/02/2015	Bond Future	Sell	11	0.00
R208 On 05/02/2015	Bond Future	Buy	20	2,059.86
R208 On 05/02/2015	Bond Future	Sell	20	0.00
R208 On 07/05/2015	Bond Future	Sell	20	0.00
R208 On 07/05/2015	Bond Future	Buy	20	2,023.76
R208 On 05/02/2015	Bond Future	Buy	21	2,162.85
R208 On 05/02/2015	Bond Future	Sell	21	0.00
R208 On 07/05/2015	Bond Future	Sell	21	0.00
R208 On 07/05/2015	Bond Future	Buy	21	2,124.94
R208 On 07/05/2015	Bond Future	Sell	22	0.00
R208 On 07/05/2015	Bond Future	Buy	22	2,226.13
R208 On 05/02/2015	Bond Future	Buy	22	2,265.85
R208 On 05/02/2015	Bond Future	Sell	22	0.00
R208 On 05/02/2015	Bond Future	Buy	63	6,485.41
R208 On 05/02/2015	Bond Future	Sell	63	0.00
R208 On 07/05/2015	Bond Future	Sell	63	0.00
R208 On 07/05/2015	Bond Future	Buy	63	6,372.48
R208 On 05/02/2015	Bond Future	Buy	85	8,754.41
R208 On 05/02/2015	Bond Future	Sell	85	0.00
R208 On 07/05/2015	Bond Future	Sell	85	0.00
R208 On 07/05/2015	Bond Future	Buy	85	8,600.97
R208 On 05/02/2015	Bond Future	Buy	102	10,505.29
R208 On 05/02/2015	Bond Future	Sell	102	0.00
R208 On 07/05/2015	Bond Future	Sell	102	0.00
R208 On 07/05/2015	Bond Future	Buy	102	10,321.16
R208 On 05/02/2015	Bond Future	Buy	128	13,176.71
R208 On 05/02/2015	Bond Future	Sell	128	0.00
R208 On 07/05/2015	Bond Future	Sell	128	0.00
R208 On 07/05/2015	Bond Future	Buy	128	12,947.26
R208 On 05/02/2015	Bond Future	Buy	209	21,515.09
R208 On 05/02/2015	Bond Future	Sell	209	0.00
R208 On 07/05/2015	Bond Future	Sell	210	0.00
R208 On 07/05/2015	Bond Future	Buy	210	21,241.60
R208 On 07/05/2015	Bond Future	Sell	266	0.00
R208 On 07/05/2015	Bond Future	Buy	266	26,915.97
R208 On 05/02/2015	Bond Future	Buy	266	27,396.15
R208 On 05/02/2015	Bond Future	Sell	266	0.00
R208 On 05/02/2015	Bond Future	Buy	310	31,912.34
R208 On 05/02/2015	Bond Future	Sell	310	0.00
R208 On 07/05/2015	Bond Future	Sell	311	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
R208 On 07/05/2015			Bond Future	Buy	311	31,457.80
R208 On 05/02/2015			Bond Future	Buy	325	33,456.48
R208 On 05/02/2015			Bond Future	Sell	325	0.00
R208 On 07/05/2015			Bond Future	Sell	326	0.00
R208 On 07/05/2015			Bond Future	Buy	326	32,975.05
R208 On 05/02/2015			Bond Future	Buy	372	38,294.80
R208 On 05/02/2015			Bond Future	Sell	372	0.00
R208 On 07/05/2015			Bond Future	Sell	373	0.00
R208 On 07/05/2015			Bond Future	Buy	373	37,729.13
R208 On 05/02/2015			Bond Future	Buy	546	56,206.89
R208 On 05/02/2015			Bond Future	Sell	546	0.00
R208 On 07/05/2015			Bond Future	Sell	547	0.00
R208 On 07/05/2015			Bond Future	Buy	547	55,329.31
R208 On 05/02/2015			Bond Future	Buy	583	60,015.78
R208 On 05/02/2015			Bond Future	Sell	583	0.00
R208 On 07/05/2015			Bond Future	Sell	584	0.00
R208 On 07/05/2015			Bond Future	Buy	584	59,071.87
R208 On 05/02/2015			Bond Future	Buy	841	86,575.08
R208 On 05/02/2015			Bond Future	Sell	841	0.00
R208 On 05/02/2015			Bond Future	Buy	842	86,678.02
R208 On 05/02/2015			Bond Future	Sell	842	0.00
R208 On 07/05/2015			Bond Future	Sell	843	0.00
R208 On 07/05/2015			Bond Future	Buy	843	85,269.85
R208 On 07/05/2015			Bond Future	Sell	844	0.00
R208 On 07/05/2015			Bond Future	Buy	844	85,371.00
R208 On 05/02/2015			Bond Future	Buy	940	96,766.44
R208 On 05/02/2015			Bond Future	Sell	940	0.00
R208 On 07/05/2015			Bond Future	Sell	942	0.00
R208 On 07/05/2015			Bond Future	Buy	942	95,283.74
R208 On 05/02/2015			Bond Future	Buy	1,053	108,399.00
R208 On 05/02/2015			Bond Future	Sell	1,053	0.00
R208 On 07/05/2015			Bond Future	Sell	1,056	0.00
R208 On 07/05/2015			Bond Future	Buy	1,056	106,814.90
R208 On 05/02/2015			Bond Future	Buy	1,113	114,575.58
R208 On 05/02/2015			Bond Future	Sell	1,113	0.00
R208 On 07/05/2015			Bond Future	Sell	1,116	0.00
R208 On 07/05/2015			Bond Future	Buy	1,116	112,883.92
R208 On 05/02/2015			Bond Future	Buy	1,209	124,518.60
R208 On 05/02/2015			Bond Future	Sell	1,209	0.00
R208 On 07/05/2015			Bond Future	Sell	1,209	0.00
R208 On 07/05/2015			Bond Future	Buy	1,209	122,336.11
R208 On 07/05/2015			Bond Future	Sell	1,452	0.00

R208 On 07/05/2015	Bond Future	Buy	1,452	146,924.76
R208 On 05/02/2015	Bond Future	Buy	1,452	149,545.91
R208 On 05/02/2015	Bond Future	Sell	1,452	0.00
R208 On 05/02/2015	Bond Future	Buy	1,528	157,296.93
R208 On 05/02/2015	Bond Future	Sell	1,528	0.00
R208 On 07/05/2015	Bond Future	Sell	1,532	0.00
R208 On 07/05/2015	Bond Future	Buy	1,532	154,962.52
R208 On 05/02/2015	Bond Future	Buy	1,951	200,841.83
R208 On 05/02/2015	Bond Future	Sell	1,951	0.00
R208 On 07/05/2015	Bond Future	Sell	1,956	0.00
R208 On 07/05/2015	Bond Future	Buy	1,956	197,850.32
R208 On 05/02/2015	Bond Future	Sell	3,198	0.00
R208 On 05/02/2015	Bond Future	Buy	3,198	329,371.77
R208 On 07/05/2015	Bond Future	Buy	3,198	323,598.74
R208 On 07/05/2015	Bond Future	Sell	3,198	0.00
R208 On 05/02/2015	Bond Future	Buy	4,189	431,228.31
R208 On 05/02/2015	Bond Future	Sell	4,189	0.00
R208 On 07/05/2015	Bond Future	Sell	4,200	0.00
R208 On 07/05/2015	Bond Future	Buy	4,200	424,831.97
R208 On 05/02/2015	Bond Future	Buy	7,442	766,101.95
R208 On 05/02/2015	Bond Future	Sell	7,442	0.00
R208 On 07/05/2015	Bond Future	Sell	7,461	0.00
R208 On 07/05/2015	Bond Future	Buy	7,461	754,683.66
R208 On 05/02/2015	Bond Future	Buy	9,223	949,443.47
R208 On 05/02/2015	Bond Future	Sell	9,223	0.00
R208 On 07/05/2015	Bond Future	Sell	9,246	0.00
R208 On 07/05/2015	Bond Future	Buy	9,246	935,237.25
R208 On 05/02/2015	Bond Future	Buy	10,592	1,090,372.47
R208 On 05/02/2015	Bond Future	Sell	10,592	0.00
R208 On 07/05/2015	Bond Future	Sell	10,619	0.00
R208 On 07/05/2015	Bond Future	Buy	10,619	1,074,116.84
R208 On 05/02/2015	Bond Future	Sell	42,260	0.00
R208 On 05/02/2015	Bond Future	Buy	42,260	4,350,372.03
R208 On 07/05/2015	Bond Future	Buy	42,367	4,285,441.96
R208 On 07/05/2015	Bond Future	Sell	42,367	0.00

**R209 Bond Future**

R209 On 05/02/2015	Bond Future	Buy	2	175.67
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 07/05/2015	Bond Future	Sell	2	0.00
R209 On 07/05/2015	Bond Future	Buy	2	172.14
R209 On 05/02/2015	Bond Future	Buy	8	702.66
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	702.66
R209 On 07/05/2015	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/05/2015			Buy	8	688.54
R209 On 07/05/2015			Buy	8	688.54
R209 On 07/05/2015			Sell	8	0.00
R209 On 05/02/2015			Buy	14	1,229.66
R209 On 05/02/2015			Sell	14	0.00
R209 On 07/05/2015			Sell	14	0.00
R209 On 07/05/2015			Buy	14	1,204.95
R209 On 05/02/2015			Sell	15	0.00
R209 On 05/02/2015			Buy	15	1,317.50
R209 On 07/05/2015			Buy	15	1,291.02
R209 On 07/05/2015			Sell	15	0.00
R209 On 05/02/2015			Buy	20	1,750.19
R209 On 05/02/2015			Sell	20	0.00
R209 On 07/05/2015			Buy	20	1,714.57
R209 On 07/05/2015			Sell	20	0.00
R209 On 05/02/2015			Buy	22	1,932.33
R209 On 05/02/2015			Sell	22	0.00
R209 On 07/05/2015			Sell	22	0.00
R209 On 07/05/2015			Buy	22	1,893.50
R209 On 05/02/2015			Buy	24	2,107.99
R209 On 05/02/2015			Sell	24	0.00
R209 On 07/05/2015			Sell	24	0.00
R209 On 07/05/2015			Buy	24	2,065.63
R209 On 05/02/2015			Buy	26	2,283.66
R209 On 05/02/2015			Sell	26	0.00
R209 On 07/05/2015			Sell	26	0.00
R209 On 07/05/2015			Buy	26	2,237.77
R209 On 05/02/2015			Buy	40	3,500.38
R209 On 05/02/2015			Sell	40	0.00
R209 On 07/05/2015			Sell	40	0.00
R209 On 07/05/2015			Buy	40	3,429.13
R209 On 05/02/2015			Buy	64	5,600.61
R209 On 05/02/2015			Sell	64	0.00
R209 On 07/05/2015			Sell	64	0.00
R209 On 07/05/2015			Buy	64	5,486.61
R209 On 05/02/2015			Buy	83	7,263.29
R209 On 05/02/2015			Sell	83	0.00
R209 On 07/05/2015			Sell	83	0.00
R209 On 07/05/2015			Buy	83	7,115.45
R209 On 05/02/2015			Buy	99	8,663.44
R209 On 05/02/2015			Sell	99	0.00
R209 On 07/05/2015			Sell	99	0.00

R209 On 07/05/2015	Bond Future	Buy	99	8,487.10
R209 On 05/02/2015	Bond Future	Buy	112	9,837.31
R209 On 05/02/2015	Bond Future	Sell	112	0.00
R209 On 07/05/2015	Bond Future	Sell	112	0.00
R209 On 07/05/2015	Bond Future	Buy	112	9,639.61
R209 On 05/02/2015	Bond Future	Buy	159	13,914.01
R209 On 05/02/2015	Bond Future	Sell	159	0.00
R209 On 07/05/2015	Bond Future	Sell	159	0.00
R209 On 07/05/2015	Bond Future	Buy	159	13,630.80
R209 On 05/02/2015	Bond Future	Buy	176	15,401.67
R209 On 05/02/2015	Bond Future	Sell	176	0.00
R209 On 07/05/2015	Bond Future	Buy	176	15,088.18
R209 On 07/05/2015	Bond Future	Sell	176	0.00
R209 On 05/02/2015	Bond Future	Sell	182	0.00
R209 On 05/02/2015	Bond Future	Buy	182	15,985.62
R209 On 07/05/2015	Bond Future	Buy	182	15,664.37
R209 On 07/05/2015	Bond Future	Sell	182	0.00
R209 On 05/02/2015	Bond Future	Buy	205	18,005.78
R209 On 05/02/2015	Bond Future	Sell	205	0.00
R209 On 07/05/2015	Bond Future	Sell	205	0.00
R209 On 07/05/2015	Bond Future	Buy	205	17,643.94
R209 On 05/02/2015	Bond Future	Buy	221	19,411.11
R209 On 05/02/2015	Bond Future	Sell	221	0.00
R209 On 07/05/2015	Bond Future	Sell	221	0.00
R209 On 07/05/2015	Bond Future	Buy	221	19,021.02
R209 On 05/02/2015	Bond Future	Buy	272	23,890.60
R209 On 05/02/2015	Bond Future	Sell	272	0.00
R209 On 07/05/2015	Bond Future	Sell	272	0.00
R209 On 07/05/2015	Bond Future	Buy	272	23,410.49
R209 On 05/02/2015	Bond Future	Sell	701	0.00
R209 On 05/02/2015	Bond Future	Buy	701	61,571.00
R209 On 07/05/2015	Bond Future	Buy	701	60,333.65
R209 On 07/05/2015	Bond Future	Sell	701	0.00
R209 On 05/02/2015	Bond Future	Buy	943	82,521.45
R209 On 05/02/2015	Bond Future	Sell	943	0.00
R209 On 07/05/2015	Bond Future	Sell	943	0.00
R209 On 07/05/2015	Bond Future	Buy	943	80,841.80
R209 On 05/02/2015	Bond Future	Buy	948	82,959.00
R209 On 05/02/2015	Bond Future	Sell	948	0.00
R209 On 07/05/2015	Bond Future	Sell	948	0.00
R209 On 07/05/2015	Bond Future	Buy	948	81,270.44
R209 On 05/02/2015	Bond Future	Buy	1,030	90,229.30
R209 On 05/02/2015	Bond Future	Sell	1,030	0.00
R209 On 07/05/2015	Bond Future	Buy	1,030	88,407.43
R209 On 07/05/2015	Bond Future	Sell	1,030	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R210 Bond Future</b>					
R210 On 05/02/2015			Sell	1	0.00
R210 On 05/02/2015			Buy	1	175.90
R210 On 07/05/2015			Sell	1	0.00
R210 On 07/05/2015			Buy	1	176.65
R210 On 05/02/2015			Buy	2	351.80
R210 On 05/02/2015			Sell	2	0.00
R210 On 05/02/2015			Sell	3	0.00
R210 On 05/02/2015			Buy	3	527.70
R210 On 07/05/2015			Sell	3	0.00
R210 On 07/05/2015			Buy	3	529.95
R210 On 05/02/2015			Sell	5	0.00
R210 On 05/02/2015			Buy	5	879.51
R210 On 05/02/2015			Sell	5	0.00
R210 On 05/02/2015			Buy	5	879.51
R210 On 07/05/2015			Sell	5	0.00
R210 On 07/05/2015			Buy	5	883.26
R210 On 07/05/2015			Sell	5	0.00
R210 On 07/05/2015			Buy	5	883.26
R210 On 05/02/2015			Buy	6	1,055.41
R210 On 05/02/2015			Sell	6	0.00
R210 On 05/02/2015			Buy	10	1,759.01
R210 On 05/02/2015			Sell	10	0.00
R210 On 05/02/2015			Buy	10	1,759.01
R210 On 05/02/2015			Sell	10	0.00
R210 On 05/02/2015			Sell	13	0.00
R210 On 05/02/2015			Buy	13	2,286.71
R210 On 07/05/2015			Sell	13	0.00
R210 On 07/05/2015			Buy	13	2,296.46
R210 On 05/02/2015			Sell	25	0.00
R210 On 05/02/2015			Buy	25	4,397.53
R210 On 07/05/2015			Sell	25	0.00
R210 On 07/05/2015			Buy	25	4,416.28
R210 On 05/02/2015			Buy	26	4,573.43
R210 On 05/02/2015			Sell	26	0.00
R210 On 05/02/2015			Sell	35	0.00
R210 On 05/02/2015			Buy	35	6,156.54
R210 On 07/05/2015			Sell	35	0.00
R210 On 07/05/2015			Buy	35	6,182.79
R210 On 05/02/2015			Sell	40	0.00
R210 On 05/02/2015			Buy	40	7,036.04

R210 On 07/05/2015	Bond Future	Sell	40	0.00
R210 On 07/05/2015	Bond Future	Buy	40	7,066.04
R210 On 05/02/2015	Bond Future	Buy	50	8,795.05
R210 On 05/02/2015	Bond Future	Sell	50	0.00
R210 On 05/02/2015	Bond Future	Sell	56	0.00
R210 On 05/02/2015	Bond Future	Buy	56	9,850.46
R210 On 07/05/2015	Bond Future	Sell	56	0.00
R210 On 07/05/2015	Bond Future	Buy	56	9,892.46
R210 On 05/02/2015	Bond Future	Buy	70	12,313.07
R210 On 05/02/2015	Bond Future	Sell	70	0.00
R210 On 05/02/2015	Bond Future	Sell	70	0.00
R210 On 05/02/2015	Bond Future	Buy	70	12,313.07
R210 On 07/05/2015	Bond Future	Sell	70	0.00
R210 On 07/05/2015	Bond Future	Buy	70	12,365.57
R210 On 05/02/2015	Bond Future	Buy	80	14,072.08
R210 On 05/02/2015	Bond Future	Sell	80	0.00
R210 On 05/02/2015	Bond Future	Buy	112	19,700.91
R210 On 05/02/2015	Bond Future	Sell	112	0.00
R210 On 05/02/2015	Bond Future	Buy	140	24,626.14
R210 On 05/02/2015	Bond Future	Sell	140	0.00
R210 On 05/02/2015	Bond Future	Sell	283	0.00
R210 On 05/02/2015	Bond Future	Buy	283	49,779.98
R210 On 07/05/2015	Bond Future	Sell	283	0.00
R210 On 07/05/2015	Bond Future	Buy	283	49,992.23
R210 On 05/02/2015	Bond Future	Buy	566	99,559.97
R210 On 05/02/2015	Bond Future	Sell	566	0.00

**R211 Bond Future**

R211 On 07/05/2015	Bond Future	Buy	1,120	148,331.68
R211 On 07/05/2015	Bond Future	Sell	1,120	0.00
R211 On 05/02/2015	Bond Future	Buy	1,120	145,996.48
R211 On 05/02/2015	Bond Future	Sell	1,120	0.00

**R212 Bond Future**

R212 On 05/02/2015	Bond Future	Sell	1	0.00
R212 On 05/02/2015	Bond Future	Buy	1	136.11
R212 On 07/05/2015	Bond Future	Buy	1	138.29
R212 On 07/05/2015	Bond Future	Sell	1	0.00
R212 On 05/02/2015	Bond Future	Buy	2	272.23
R212 On 05/02/2015	Bond Future	Sell	2	0.00
R212 On 07/05/2015	Bond Future	Sell	2	0.00
R212 On 07/05/2015	Bond Future	Buy	2	276.58
R212 On 05/02/2015	Bond Future	Sell	4	0.00
R212 On 05/02/2015	Bond Future	Buy	4	544.45
R212 On 07/05/2015	Bond Future	Buy	4	553.16
R212 On 07/05/2015	Bond Future	Sell	4	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R212 On 05/02/2015			Buy	8	1,088.90
R212 On 05/02/2015			Sell	8	0.00
R212 On 07/05/2015			Sell	8	0.00
R212 On 07/05/2015			Buy	8	1,106.31
R212 On 05/02/2015			Sell	15	0.00
R212 On 05/02/2015			Buy	15	2,041.70
R212 On 07/05/2015			Buy	15	2,074.34
R212 On 07/05/2015			Sell	15	0.00
R212 On 05/02/2015			Sell	18	0.00
R212 On 05/02/2015			Buy	18	2,450.03
R212 On 07/05/2015			Buy	18	2,489.20
R212 On 07/05/2015			Sell	18	0.00
R212 On 05/02/2015			Buy	30	4,083.39
R212 On 05/02/2015			Sell	30	0.00
R212 On 07/05/2015			Sell	30	0.00
R212 On 07/05/2015			Buy	30	4,148.67
R212 On 05/02/2015			Sell	35	0.00
R212 On 05/02/2015			Buy	35	4,763.96
R212 On 07/05/2015			Buy	35	4,840.12
R212 On 07/05/2015			Sell	35	0.00
R212 On 05/02/2015			Buy	36	4,900.07
R212 On 05/02/2015			Sell	36	0.00
R212 On 07/05/2015			Sell	36	0.00
R212 On 07/05/2015			Buy	36	4,978.40
R212 On 05/02/2015			Buy	70	9,527.91
R212 On 05/02/2015			Sell	70	0.00
R212 On 07/05/2015			Sell	70	0.00
R212 On 07/05/2015			Buy	70	9,680.23
R212 On 07/05/2015			Buy	91	12,584.30
R212 On 07/05/2015			Sell	91	0.00
R212 On 05/02/2015			Sell	91	0.00
R212 On 05/02/2015			Buy	91	12,386.28
R212 On 05/02/2015			Sell	117	0.00
R212 On 05/02/2015			Buy	117	15,925.22
R212 On 07/05/2015			Buy	117	16,179.81
R212 On 07/05/2015			Sell	117	0.00
R212 On 05/02/2015			Sell	130	0.00
R212 On 05/02/2015			Buy	130	17,694.69
R212 On 07/05/2015			Buy	130	17,977.57
R212 On 07/05/2015			Sell	130	0.00
R212 On 05/02/2015			Sell	169	0.00
R212 On 05/02/2015			Buy	169	23,003.10

R212 On 07/05/2015	Bond Future	Buy	169	23,370.84
R212 On 07/05/2015	Bond Future	Sell	169	0.00
R212 On 05/02/2015	Bond Future	Buy	182	24,772.57
R212 On 05/02/2015	Bond Future	Sell	182	0.00
R212 On 07/05/2015	Bond Future	Sell	182	0.00
R212 On 07/05/2015	Bond Future	Buy	182	25,168.60
R212 On 05/02/2015	Bond Future	Buy	234	31,850.44
R212 On 05/02/2015	Bond Future	Sell	234	0.00
R212 On 07/05/2015	Bond Future	Sell	234	0.00
R212 On 07/05/2015	Bond Future	Buy	234	32,359.63
R212 On 05/02/2015	Bond Future	Sell	238	0.00
R212 On 05/02/2015	Bond Future	Buy	238	32,394.89
R212 On 07/05/2015	Bond Future	Buy	238	32,912.78
R212 On 07/05/2015	Bond Future	Sell	238	0.00
R212 On 05/02/2015	Bond Future	Buy	260	35,389.38
R212 On 05/02/2015	Bond Future	Sell	260	0.00
R212 On 07/05/2015	Bond Future	Sell	260	0.00
R212 On 07/05/2015	Bond Future	Buy	260	35,955.14
R212 On 05/02/2015	Bond Future	Buy	338	46,006.19
R212 On 05/02/2015	Bond Future	Sell	338	0.00
R212 On 07/05/2015	Bond Future	Sell	338	0.00
R212 On 07/05/2015	Bond Future	Buy	338	46,741.68
R212 On 05/02/2015	Bond Future	Sell	340	0.00
R212 On 05/02/2015	Bond Future	Buy	340	46,278.42
R212 On 07/05/2015	Bond Future	Buy	340	47,018.26
R212 On 07/05/2015	Bond Future	Sell	340	0.00
R212 On 05/02/2015	Bond Future	Buy	476	64,789.79
R212 On 05/02/2015	Bond Future	Sell	476	0.00
R212 On 07/05/2015	Bond Future	Sell	476	0.00
R212 On 07/05/2015	Bond Future	Buy	476	65,825.56
R212 On 05/02/2015	Bond Future	Buy	680	92,556.84
R212 On 05/02/2015	Bond Future	Sell	680	0.00
R212 On 07/05/2015	Bond Future	Sell	680	0.00
R212 On 07/05/2015	Bond Future	Buy	680	94,036.52

**R213 Bond Future**

R213 On 05/02/2015	Bond Future	Buy	18	1,777.87
R213 On 05/02/2015	Bond Future	Sell	18	0.00
R213 On 07/05/2015	Bond Future	Sell	18	0.00
R213 On 07/05/2015	Bond Future	Buy	18	1,742.06
R213 On 05/02/2015	Bond Future	Buy	77	7,605.34
R213 On 05/02/2015	Bond Future	Sell	77	0.00
R213 On 07/05/2015	Bond Future	Sell	77	0.00
R213 On 07/05/2015	Bond Future	Buy	77	7,452.16
R213 On 05/02/2015	Bond Future	Sell	95	0.00
R213 On 05/02/2015	Bond Future	Buy	95	9,383.21

<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>
R213 On 07/05/2015			Buy	95	9,194.22
R213 On 07/05/2015			Sell	95	0.00
R213 On 05/02/2015			Sell	1,898	0.00
R213 On 05/02/2015			Buy	1,898	187,040.76
R213 On 07/05/2015			Sell	1,898	0.00
R213 On 07/05/2015			Buy	1,898	183,258.14
<b>R214 Bond Future</b>					
R214 On 05/02/2015			Buy	1,693	151,169.51
R214 On 05/02/2015			Sell	1,693	0.00
R214 On 07/05/2015			Buy	1,693	147,977.36
R214 On 07/05/2015			Sell	1,693	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>376,130</b>	<b>43,784,554.41</b>