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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/02/2015

TO DATE : 04/02/2015

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	5,083.43
ALBI On 05/02/2015	Index Future		Sell	1	0.00
ALBI On 05/02/2015	Index Future		Buy	1	5,077.71
ALBI On 05/02/2015	Index Future		Sell	1	0.00
ALBI On 05/02/2015	Index Future		Buy	1	5,077.71
ALBI On 05/02/2015	Index Future		Sell	1	0.00
ALBI On 05/02/2015	Index Future		Buy	1	5,083.43
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	5,156.85
ALBI On 07/05/2015	Index Future		Sell	1	0.00
ALBI On 07/05/2015	Index Future		Buy	1	5,156.85
ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	5,249.11

ALBI On 06/08/2015	Index Future	Sell	1	0.00
ALBI On 06/08/2015	Index Future	Buy	1	5,249.11
ALBI On 05/02/2015	Index Future	Buy	2	10,155.42
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	10,166.86
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	10,166.86
ALBI On 05/02/2015	Index Future	Sell	2	0.00
ALBI On 05/02/2015	Index Future	Buy	2	10,155.42
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	10,313.70
ALBI On 07/05/2015	Index Future	Sell	2	0.00
ALBI On 07/05/2015	Index Future	Buy	2	10,313.70
ALBI On 06/08/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Buy	2	10,498.22
ALBI On 06/08/2015	Index Future	Sell	2	0.00
ALBI On 06/08/2015	Index Future	Buy	2	10,498.22
ALBI On 05/02/2015	Index Future	Sell	6	0.00
ALBI On 05/02/2015	Index Future	Buy	6	30,500.58
ALBI On 06/08/2015	Index Future	Buy	6	31,494.66
ALBI On 06/08/2015	Index Future	Sell	6	0.00

**Govi Total Return Index**

GOVI On 07/05/2015	GOVI	Sell	2	0.00
GOVI On 07/05/2015	GOVI	Buy	2	10,234.22
GOVI On 05/02/2015	GOVI	Buy	2	10,075.90
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 07/05/2015	GOVI	Sell	88	0.00
GOVI On 07/05/2015	GOVI	Buy	88	448,572.08
GOVI On 07/05/2015	GOVI	Buy	88	448,572.08
GOVI On 07/05/2015	GOVI	Sell	88	0.00
GOVI On 07/05/2015	GOVI	Buy	88	448,567.68
GOVI On 07/05/2015	GOVI	Sell	88	0.00
GOVI On 05/02/2015	GOVI	Buy	89	446,689.22
GOVI On 05/02/2015	GOVI	Sell	89	0.00
GOVI On 05/02/2015	GOVI	Sell	89	0.00
GOVI On 05/02/2015	GOVI	Buy	89	446,689.22
GOVI On 05/02/2015	GOVI	Sell	89	0.00
GOVI On 05/02/2015	GOVI	Buy	89	446,693.67

**New Inflation Linked Index**

IGOV On 05/02/2015	Index Future	Buy	7	15,667.12
IGOV On 05/02/2015	Index Future	Sell	7	0.00
IGOV On 06/08/2015	Index Future	Sell	7	0.00
IGOV On 06/08/2015	Index Future	Buy	7	16,189.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 07/05/2015			Buy	5	646.02
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	646.02
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	646.02
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	646.02
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	646.02
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	10	1,292.05
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	10	1,292.05
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	10	1,292.05
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	10	1,292.05
R186 On 07/05/2015			Sell	10	0.00
R186 On 05/02/2015			Buy	15	1,896.26
R186 On 05/02/2015			Sell	15	0.00
R186 On 07/05/2015			Buy	15	1,938.07
R186 On 07/05/2015			Sell	15	0.00
R186 On 07/05/2015			Sell	15	0.00
R186 On 07/05/2015			Buy	15	1,926.77
R186 On 07/05/2015			Buy	20	2,583.85
R186 On 07/05/2015			Sell	20	0.00
R186 On 07/05/2015			Buy	20	2,584.09
R186 On 07/05/2015			Sell	20	0.00
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,888.17
R186 On 07/05/2015			Buy	100	726.04
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,888.17
R186 On 07/05/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	400	50,566.90
R186 On 05/02/2015			Sell	400	0.00
R186 On 07/05/2015			Sell	400	0.00
R186 On 07/05/2015			Buy	400	51,380.49
R186 On 05/02/2015			Buy	643	81,286.29
R186 On 05/02/2015			Sell	643	0.00

R186 On 07/05/2015	Bond Future	Sell	643	0.00
R186 On 07/05/2015	Bond Future	Buy	643	82,594.13
R186 On 05/02/2015	Bond Future	Buy	649	82,044.79
R186 On 05/02/2015	Bond Future	Sell	649	0.00
R186 On 07/05/2015	Bond Future	Sell	649	0.00
R186 On 07/05/2015	Bond Future	Buy	649	83,364.84
R186 On 05/02/2015	Bond Future	Buy	900	113,775.52
R186 On 05/02/2015	Bond Future	Sell	900	0.00
R186 On 07/05/2015	Bond Future	Sell	900	0.00
R186 On 07/05/2015	Bond Future	Buy	900	115,606.10
R186 On 05/02/2015	Bond Future	Buy	1,327	167,755.68
R186 On 05/02/2015	Bond Future	Sell	1,327	0.00
R186 On 07/05/2015	Bond Future	Sell	1,327	0.00
R186 On 07/05/2015	Bond Future	Buy	1,327	170,454.77
R186 On 05/02/2015	Bond Future	Buy	1,390	175,719.96
R186 On 05/02/2015	Bond Future	Sell	1,390	0.00
R186 On 07/05/2015	Bond Future	Sell	1,390	0.00
R186 On 07/05/2015	Bond Future	Buy	1,390	178,547.20
R186 On 05/02/2015	Bond Future	Buy	1,400	176,984.14
R186 On 05/02/2015	Bond Future	Sell	1,400	0.00
R186 On 07/05/2015	Bond Future	Sell	1,400	0.00
R186 On 07/05/2015	Bond Future	Buy	1,400	179,831.71
R186 On 05/02/2015	Bond Future	Buy	5,414	684,422.94
R186 On 05/02/2015	Bond Future	Sell	5,414	0.00
R186 On 07/05/2015	Bond Future	Sell	5,414	0.00
R186 On 07/05/2015	Bond Future	Buy	5,414	695,434.91
R186 On 05/02/2015	Bond Future	Sell	12,138	0.00
R186 On 05/02/2015	Bond Future	Buy	12,138	1,534,452.46
R186 On 05/02/2015	Bond Future	Buy	12,138	1,534,452.46
R186 On 05/02/2015	Bond Future	Sell	12,138	0.00
R186 On 07/05/2015	Bond Future	Buy	12,138	1,568,284.71
R186 On 07/05/2015	Bond Future	Sell	12,138	0.00
R186 On 07/05/2015	Bond Future	Buy	12,138	1,559,140.91
R186 On 07/05/2015	Bond Future	Sell	12,138	0.00

**R203 Bond Future**

R203 On 05/02/2015	Bond Future	Sell	3	0.00
R203 On 05/02/2015	Bond Future	Buy	3	323.77
R203 On 05/02/2015	Bond Future	Sell	7	0.00
R203 On 05/02/2015	Bond Future	Buy	7	755.45
R203 On 07/05/2015	Bond Future	Buy	7	737.79
R203 On 07/05/2015	Bond Future	Sell	7	0.00
R203 On 05/02/2015	Bond Future	Sell	22	0.00
R203 On 05/02/2015	Bond Future	Buy	22	2,374.28
R203 On 05/02/2015	Bond Future	Sell	61	0.00
R203 On 05/02/2015	Bond Future	Buy	61	6,583.24

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 07/05/2015			Buy	61	6,429.29
R203 On 07/05/2015			Sell	61	0.00
R203 On 05/02/2015			Sell	125	0.00
R203 On 05/02/2015			Buy	125	13,490.24
R203 On 07/05/2015			Buy	125	13,174.77
R203 On 07/05/2015			Sell	125	0.00
R203 On 05/02/2015			Sell	169	0.00
R203 On 05/02/2015			Buy	169	18,238.81
R203 On 07/05/2015			Buy	169	17,812.29
R203 On 07/05/2015			Sell	169	0.00
R203 On 05/02/2015			Sell	182	0.00
R203 On 05/02/2015			Buy	182	19,641.79
R203 On 07/05/2015			Buy	182	19,182.46
R203 On 07/05/2015			Sell	182	0.00
R203 On 05/02/2015			Sell	189	0.00
R203 On 05/02/2015			Buy	189	20,397.25
R203 On 07/05/2015			Buy	189	19,920.25
R203 On 07/05/2015			Sell	189	0.00
R203 On 05/02/2015			Sell	200	0.00
R203 On 05/02/2015			Buy	200	21,584.39
R203 On 07/05/2015			Buy	200	21,079.63
R203 On 07/05/2015			Sell	200	0.00
R203 On 05/02/2015			Sell	233	0.00
R203 On 05/02/2015			Buy	233	25,145.81
R203 On 05/02/2015			Sell	233	0.00
R203 On 05/02/2015			Buy	233	25,145.81
R203 On 07/05/2015			Buy	233	24,557.77
R203 On 07/05/2015			Sell	233	0.00
R203 On 07/05/2015			Buy	233	24,557.77
R203 On 07/05/2015			Sell	233	0.00
R203 On 05/02/2015			Sell	238	0.00
R203 On 05/02/2015			Buy	238	25,685.42
R203 On 07/05/2015			Buy	238	25,084.76
R203 On 07/05/2015			Sell	238	0.00
R203 On 05/02/2015			Sell	277	0.00
R203 On 05/02/2015			Buy	277	29,894.38
R203 On 07/05/2015			Buy	277	29,195.28
R203 On 07/05/2015			Sell	277	0.00
R203 On 05/02/2015			Sell	317	0.00
R203 On 05/02/2015			Buy	317	34,211.26
R203 On 05/02/2015			Sell	403	0.00
R203 On 05/02/2015			Buy	403	43,492.55

R203 On 07/05/2015	Bond Future	Buy	403	42,475.45
R203 On 07/05/2015	Bond Future	Sell	403	0.00
R203 On 05/02/2015	Bond Future	Sell	404	0.00
R203 On 05/02/2015	Bond Future	Buy	404	43,600.47
R203 On 07/05/2015	Bond Future	Buy	404	42,580.85
R203 On 07/05/2015	Bond Future	Sell	404	0.00
R203 On 05/02/2015	Bond Future	Sell	480	0.00
R203 On 05/02/2015	Bond Future	Buy	480	51,802.54
R203 On 07/05/2015	Bond Future	Buy	480	50,591.11
R203 On 07/05/2015	Bond Future	Sell	480	0.00
R203 On 05/02/2015	Bond Future	Sell	508	0.00
R203 On 05/02/2015	Bond Future	Buy	508	54,824.35
R203 On 07/05/2015	Bond Future	Buy	508	53,542.26
R203 On 07/05/2015	Bond Future	Sell	508	0.00
R203 On 07/05/2015	Bond Future	Buy	540	56,915.00
R203 On 07/05/2015	Bond Future	Sell	540	0.00
R203 On 05/02/2015	Bond Future	Sell	740	0.00
R203 On 05/02/2015	Bond Future	Buy	740	79,862.24
R203 On 05/02/2015	Bond Future	Sell	858	0.00
R203 On 05/02/2015	Bond Future	Buy	858	92,597.03
R203 On 07/05/2015	Bond Future	Buy	858	90,431.60
R203 On 07/05/2015	Bond Future	Sell	858	0.00
R203 On 05/02/2015	Bond Future	Sell	1,176	0.00
R203 On 05/02/2015	Bond Future	Buy	1,176	126,916.21
R203 On 07/05/2015	Bond Future	Buy	1,176	123,948.21
R203 On 07/05/2015	Bond Future	Sell	1,176	0.00
R203 On 07/05/2015	Bond Future	Buy	1,332	140,390.32
R203 On 07/05/2015	Bond Future	Sell	1,332	0.00
R203 On 05/02/2015	Bond Future	Sell	1,412	0.00
R203 On 05/02/2015	Bond Future	Buy	1,412	152,385.79
R203 On 07/05/2015	Bond Future	Sell	7,615	0.00
R203 On 07/05/2015	Bond Future	Buy	7,615	802,606.84
R203 On 05/02/2015	Bond Future	Sell	8,237	0.00
R203 On 05/02/2015	Bond Future	Buy	8,237	888,953.10

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Sell	68	0.00
2037 On 06/08/2015	Bond Future	Buy	68	7,216.35
2037 On 05/02/2015	Bond Future	Buy	68	7,267.25
2037 On 05/02/2015	Bond Future	Sell	68	0.00
2037 On 05/02/2015	Bond Future	Buy	121	12,931.43
2037 On 05/02/2015	Bond Future	Sell	121	0.00
2037 On 06/08/2015	Bond Future	Sell	121	0.00
2037 On 06/08/2015	Bond Future	Buy	121	12,840.86
2037 On 06/08/2015	Bond Future	Sell	198	0.00
2037 On 06/08/2015	Bond Future	Buy	198	21,012.32

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 05/02/2015			Buy	198	21,160.52
2037 On 05/02/2015			Sell	198	0.00
2037 On 06/08/2015			Sell	237	0.00
2037 On 06/08/2015			Buy	237	25,151.11
2037 On 05/02/2015			Buy	237	25,328.50
2037 On 05/02/2015			Sell	237	0.00
2037 On 06/08/2015			Sell	331	0.00
2037 On 06/08/2015			Buy	331	35,126.66
2037 On 05/02/2015			Buy	331	35,374.40
2037 On 05/02/2015			Sell	331	0.00
2037 On 06/08/2015			Sell	499	0.00
2037 On 06/08/2015			Buy	499	52,955.29
2037 On 05/02/2015			Buy	499	53,328.78
2037 On 05/02/2015			Sell	499	0.00
2037 On 06/08/2015			Sell	1,766	0.00
2037 On 05/02/2015			Buy	1,766	188,734.72
2037 On 05/02/2015			Sell	1,766	0.00
2037 On 06/08/2015			Buy	1,766	187,412.92
2037 On 06/08/2015			Buy	3,220	341,715.51
2037 On 06/08/2015			Sell	3,220	0.00
2037 On 05/02/2015			Sell	3,220	0.00
2037 On 05/02/2015			Buy	3,220	344,125.59

**R204 Bond Future**

R204 On 05/02/2015			Sell	14	0.00
R204 On 05/02/2015			Buy	14	1,485.21
R204 On 05/02/2015			Buy	28	2,968.96
R204 On 05/02/2015			Sell	28	0.00
R204 On 07/05/2015			Sell	28	0.00
R204 On 07/05/2015			Buy	28	3,015.61
R204 On 05/02/2015			Buy	36	3,819.10
R204 On 05/02/2015			Sell	36	0.00
R204 On 07/05/2015			Sell	36	0.00
R204 On 07/05/2015			Buy	36	3,878.63
R204 On 05/02/2015			Sell	38	0.00
R204 On 05/02/2015			Buy	38	4,031.28
R204 On 05/02/2015			Buy	58	6,153.00
R204 On 05/02/2015			Sell	58	0.00
R204 On 07/05/2015			Sell	58	0.00
R204 On 07/05/2015			Buy	58	6,248.90
R204 On 05/02/2015			Buy	104	11,032.97
R204 On 05/02/2015			Sell	104	0.00

R204 On 07/05/2015	Bond Future	Sell	104	0.00
R204 On 07/05/2015	Bond Future	Buy	104	11,204.93
R204 On 07/05/2015	Bond Future	Buy	154	16,591.91
R204 On 07/05/2015	Bond Future	Sell	154	0.00
R204 On 05/02/2015	Bond Future	Buy	180	19,095.52
R204 On 05/02/2015	Bond Future	Sell	180	0.00
R204 On 07/05/2015	Bond Future	Sell	180	0.00
R204 On 07/05/2015	Bond Future	Buy	180	19,393.15
R204 On 05/02/2015	Bond Future	Sell	189	0.00
R204 On 05/02/2015	Bond Future	Buy	189	20,050.29
R204 On 07/05/2015	Bond Future	Buy	189	20,362.80
R204 On 07/05/2015	Bond Future	Sell	189	0.00
R204 On 05/02/2015	Bond Future	Sell	190	0.00
R204 On 05/02/2015	Bond Future	Buy	190	20,156.38
R204 On 05/02/2015	Bond Future	Sell	204	0.00
R204 On 05/02/2015	Bond Future	Buy	204	21,641.59
R204 On 05/02/2015	Bond Future	Sell	208	0.00
R204 On 05/02/2015	Bond Future	Buy	208	22,065.93
R204 On 07/05/2015	Bond Future	Buy	208	22,409.86
R204 On 07/05/2015	Bond Future	Sell	208	0.00
R204 On 05/02/2015	Bond Future	Buy	343	36,387.57
R204 On 05/02/2015	Bond Future	Sell	343	0.00
R204 On 07/05/2015	Bond Future	Sell	343	0.00
R204 On 07/05/2015	Bond Future	Buy	343	36,954.72
R204 On 07/05/2015	Bond Future	Sell	551	0.00
R204 On 07/05/2015	Bond Future	Buy	551	59,364.57
R204 On 05/02/2015	Bond Future	Buy	843	89,430.68
R204 On 05/02/2015	Bond Future	Sell	843	0.00
R204 On 05/02/2015	Bond Future	Buy	4,806	509,850.33
R204 On 05/02/2015	Bond Future	Sell	4,806	0.00
R204 On 07/05/2015	Bond Future	Sell	4,806	0.00
R204 On 07/05/2015	Bond Future	Buy	4,806	517,797.00
R204 On 05/02/2015	Bond Future	Buy	5,527	586,338.48
R204 On 05/02/2015	Bond Future	Sell	5,527	0.00
R204 On 07/05/2015	Bond Future	Buy	5,527	595,477.32
R204 On 07/05/2015	Bond Future	Sell	5,527	0.00

**R2048 Bond Future**

R248 On 05/02/2015	Bond Future	Sell	10	0.00
R248 On 05/02/2015	Bond Future	Buy	10	1,176.07
R248 On 05/02/2015	Bond Future	Buy	10	1,155.09
R248 On 05/02/2015	Bond Future	Sell	10	0.00
R248 On 06/08/2015	Bond Future	Sell	10	0.00
R248 On 06/08/2015	Bond Future	Buy	10	1,147.73
R248 On 06/08/2015	Bond Future	Buy	10	1,165.26
R248 On 06/08/2015	Bond Future	Sell	10	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 05/02/2015			Sell	28	0.00
R248 On 05/02/2015			Buy	28	3,293.01
R248 On 05/02/2015			Buy	28	3,234.24
R248 On 05/02/2015			Sell	28	0.00
R248 On 06/08/2015			Sell	28	0.00
R248 On 06/08/2015			Buy	28	3,213.64
R248 On 06/08/2015			Buy	28	3,262.72
R248 On 06/08/2015			Sell	28	0.00
R248 On 05/02/2015			Sell	33	0.00
R248 On 05/02/2015			Buy	33	3,881.05
R248 On 05/02/2015			Buy	33	3,811.79
R248 On 05/02/2015			Sell	33	0.00
R248 On 06/08/2015			Sell	33	0.00
R248 On 06/08/2015			Buy	33	3,787.50
R248 On 06/08/2015			Buy	33	3,845.35
R248 On 06/08/2015			Sell	33	0.00
R248 On 05/02/2015			Buy	55	6,352.98
R248 On 05/02/2015			Sell	55	0.00
R248 On 05/02/2015			Sell	55	0.00
R248 On 05/02/2015			Buy	55	6,468.41
R248 On 06/08/2015			Sell	55	0.00
R248 On 06/08/2015			Buy	55	6,312.50
R248 On 06/08/2015			Buy	55	6,408.92
R248 On 06/08/2015			Sell	55	0.00
R248 On 05/02/2015			Buy	86	9,933.75
R248 On 05/02/2015			Sell	86	0.00
R248 On 05/02/2015			Sell	86	0.00
R248 On 05/02/2015			Buy	86	10,114.24
R248 On 06/08/2015			Sell	86	0.00
R248 On 06/08/2015			Buy	86	9,870.46
R248 On 06/08/2015			Buy	86	10,021.22
R248 On 06/08/2015			Sell	86	0.00
R248 On 05/02/2015			Sell	110	0.00
R248 On 05/02/2015			Buy	110	12,936.82
R248 On 05/02/2015			Buy	110	12,705.96
R248 On 05/02/2015			Sell	110	0.00
R248 On 06/08/2015			Sell	110	0.00
R248 On 06/08/2015			Buy	110	12,625.00
R248 On 06/08/2015			Buy	110	12,817.84
R248 On 06/08/2015			Sell	110	0.00
R248 On 05/02/2015			Sell	177	0.00
R248 On 05/02/2015			Buy	177	20,816.53

R248 On 05/02/2015	Bond Future	Buy	177	20,445.05
R248 On 05/02/2015	Bond Future	Sell	177	0.00
R248 On 06/08/2015	Bond Future	Sell	177	0.00
R248 On 06/08/2015	Bond Future	Buy	177	20,314.78
R248 On 06/08/2015	Bond Future	Buy	177	20,625.07
R248 On 06/08/2015	Bond Future	Sell	177	0.00
R248 On 05/02/2015	Bond Future	Buy	246	28,415.15
R248 On 05/02/2015	Bond Future	Sell	246	0.00
R248 On 05/02/2015	Bond Future	Sell	246	0.00
R248 On 05/02/2015	Bond Future	Buy	246	28,931.44
R248 On 06/08/2015	Bond Future	Buy	246	28,665.35
R248 On 06/08/2015	Bond Future	Sell	246	0.00
R248 On 06/08/2015	Bond Future	Sell	246	0.00
R248 On 06/08/2015	Bond Future	Buy	246	28,234.10
R248 On 05/02/2015	Bond Future	Sell	532	0.00
R248 On 05/02/2015	Bond Future	Buy	532	62,567.18
R248 On 05/02/2015	Bond Future	Buy	532	61,450.65
R248 On 05/02/2015	Bond Future	Sell	532	0.00
R248 On 06/08/2015	Bond Future	Sell	532	0.00
R248 On 06/08/2015	Bond Future	Buy	532	61,059.11
R248 On 06/08/2015	Bond Future	Buy	532	61,991.74
R248 On 06/08/2015	Bond Future	Sell	532	0.00
R248 On 05/02/2015	Bond Future	Buy	1,277	150,184.76
R248 On 05/02/2015	Bond Future	Sell	1,277	0.00
R248 On 05/02/2015	Bond Future	Buy	1,277	147,504.66
R248 On 05/02/2015	Bond Future	Sell	1,277	0.00
R248 On 06/08/2015	Bond Future	Sell	1,277	0.00
R248 On 06/08/2015	Bond Future	Buy	1,277	148,803.48
R248 On 06/08/2015	Bond Future	Sell	1,277	0.00
R248 On 06/08/2015	Bond Future	Buy	1,277	146,564.81

**R207 Bond Future**

R207 On 05/02/2015	Bond Future	Sell	2	0.00
R207 On 05/02/2015	Bond Future	Buy	2	205.66
R207 On 07/05/2015	Bond Future	Buy	2	208.74
R207 On 07/05/2015	Bond Future	Sell	2	0.00
R207 On 05/02/2015	Bond Future	Buy	11	1,131.13
R207 On 05/02/2015	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	1,148.05
R207 On 05/02/2015	Bond Future	Buy	18	1,845.66
R207 On 05/02/2015	Bond Future	Sell	18	0.00
R207 On 07/05/2015	Bond Future	Sell	18	0.00
R207 On 07/05/2015	Bond Future	Buy	18	1,874.42
R207 On 05/02/2015	Bond Future	Buy	19	1,953.77
R207 On 05/02/2015	Bond Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 07/05/2015			Sell	19	0.00
R207 On 07/05/2015			Buy	19	1,982.99
R207 On 05/02/2015			Buy	23	2,365.09
R207 On 05/02/2015			Sell	23	0.00
R207 On 07/05/2015			Sell	23	0.00
R207 On 07/05/2015			Buy	23	2,400.46
R207 On 07/05/2015			Buy	24	2,505.45
R207 On 07/05/2015			Sell	24	0.00
R207 On 05/02/2015			Sell	25	0.00
R207 On 05/02/2015			Buy	25	2,570.75
R207 On 07/05/2015			Buy	27	2,817.94
R207 On 07/05/2015			Sell	27	0.00
R207 On 07/05/2015			Buy	36	3,758.18
R207 On 07/05/2015			Sell	36	0.00
R207 On 05/02/2015			Sell	37	0.00
R207 On 05/02/2015			Buy	37	3,804.71
R207 On 07/05/2015			Buy	37	3,861.62
R207 On 07/05/2015			Sell	37	0.00
R207 On 05/02/2015			Buy	38	3,896.38
R207 On 05/02/2015			Sell	38	0.00
R207 On 07/05/2015			Sell	38	0.00
R207 On 07/05/2015			Buy	38	3,957.12
R207 On 05/02/2015			Sell	46	0.00
R207 On 05/02/2015			Buy	46	4,730.18
R207 On 07/05/2015			Buy	46	4,800.93
R207 On 07/05/2015			Sell	46	0.00
R207 On 05/02/2015			Sell	48	0.00
R207 On 05/02/2015			Buy	48	4,935.84
R207 On 05/02/2015			Sell	50	0.00
R207 On 05/02/2015			Buy	50	5,141.50
R207 On 05/02/2015			Buy	50	5,141.50
R207 On 05/02/2015			Sell	50	0.00
R207 On 05/02/2015			Buy	50	5,146.76
R207 On 05/02/2015			Sell	50	0.00
R207 On 07/05/2015			Sell	50	0.00
R207 On 07/05/2015			Buy	50	5,218.40
R207 On 07/05/2015			Sell	50	0.00
R207 On 07/05/2015			Buy	50	5,227.63
R207 On 05/02/2015			Buy	83	8,534.89
R207 On 05/02/2015			Sell	83	0.00
R207 On 07/05/2015			Sell	83	0.00
R207 On 07/05/2015			Buy	83	8,662.54

R207 On 05/02/2015	Bond Future	Sell	86	0.00
R207 On 05/02/2015	Bond Future	Buy	86	8,843.39
R207 On 05/02/2015	Bond Future	Sell	97	0.00
R207 On 05/02/2015	Bond Future	Buy	97	9,974.52
R207 On 07/05/2015	Bond Future	Buy	97	10,123.70
R207 On 07/05/2015	Bond Future	Sell	97	0.00
R207 On 05/02/2015	Bond Future	Sell	122	0.00
R207 On 05/02/2015	Bond Future	Buy	122	12,545.27
R207 On 07/05/2015	Bond Future	Buy	122	12,732.90
R207 On 07/05/2015	Bond Future	Sell	122	0.00
R207 On 05/02/2015	Bond Future	Sell	124	0.00
R207 On 05/02/2015	Bond Future	Buy	124	12,750.93
R207 On 07/05/2015	Bond Future	Buy	124	12,941.63
R207 On 07/05/2015	Bond Future	Sell	124	0.00
R207 On 05/02/2015	Bond Future	Sell	169	0.00
R207 On 05/02/2015	Bond Future	Buy	169	17,378.28
R207 On 07/05/2015	Bond Future	Buy	191	19,934.29
R207 On 07/05/2015	Bond Future	Sell	191	0.00
R207 On 05/02/2015	Bond Future	Buy	331	34,036.75
R207 On 05/02/2015	Bond Future	Sell	331	0.00
R207 On 07/05/2015	Bond Future	Sell	331	0.00
R207 On 07/05/2015	Bond Future	Buy	331	34,545.81
R207 On 05/02/2015	Bond Future	Buy	379	38,861.31
R207 On 05/02/2015	Bond Future	Sell	379	0.00
R207 On 07/05/2015	Bond Future	Sell	379	0.00
R207 On 07/05/2015	Bond Future	Buy	379	39,467.02
R207 On 07/05/2015	Bond Future	Sell	389	0.00
R207 On 07/05/2015	Bond Future	Buy	389	40,508.36
R207 On 05/02/2015	Bond Future	Buy	389	39,886.68
R207 On 05/02/2015	Bond Future	Sell	389	0.00
R207 On 07/05/2015	Bond Future	Sell	400	0.00
R207 On 07/05/2015	Bond Future	Buy	400	41,653.84
R207 On 05/02/2015	Bond Future	Buy	400	41,014.58
R207 On 05/02/2015	Bond Future	Sell	400	0.00
R207 On 07/05/2015	Bond Future	Buy	461	48,125.60
R207 On 07/05/2015	Bond Future	Sell	461	0.00
R207 On 05/02/2015	Bond Future	Sell	481	0.00
R207 On 05/02/2015	Bond Future	Buy	481	49,461.26
R207 On 05/02/2015	Bond Future	Buy	496	50,858.07
R207 On 05/02/2015	Bond Future	Sell	496	0.00
R207 On 07/05/2015	Bond Future	Sell	496	0.00
R207 On 07/05/2015	Bond Future	Buy	496	51,650.77
R207 On 05/02/2015	Bond Future	Sell	517	0.00
R207 On 05/02/2015	Bond Future	Buy	517	53,163.14
R207 On 07/05/2015	Bond Future	Buy	517	53,958.26
R207 On 07/05/2015	Bond Future	Sell	517	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R207 On 07/05/2015	Bond Future		Buy	521	54,389.24
R207 On 07/05/2015	Bond Future		Sell	521	0.00
R207 On 07/05/2015	Bond Future		Sell	521	0.00
R207 On 07/05/2015	Bond Future		Buy	521	54,389.24
R207 On 05/02/2015	Bond Future		Buy	800	82,029.15
R207 On 05/02/2015	Bond Future		Sell	800	0.00
R207 On 07/05/2015	Bond Future		Sell	800	0.00
R207 On 07/05/2015	Bond Future		Buy	800	83,307.69
R207 On 05/02/2015	Bond Future		Buy	1,047	107,355.65
R207 On 05/02/2015	Bond Future		Sell	1,047	0.00
R207 On 07/05/2015	Bond Future		Sell	1,047	0.00
R207 On 07/05/2015	Bond Future		Buy	1,047	109,028.94
R207 On 07/05/2015	Bond Future		Buy	1,188	123,989.20
R207 On 07/05/2015	Bond Future		Sell	1,188	0.00
R207 On 05/02/2015	Bond Future		Sell	1,444	0.00
R207 On 05/02/2015	Bond Future		Buy	1,444	148,486.61
R207 On 07/05/2015	Bond Future		Sell	1,834	0.00
R207 On 07/05/2015	Bond Future		Buy	1,834	191,410.93
R207 On 05/02/2015	Bond Future		Sell	2,731	0.00
R207 On 05/02/2015	Bond Future		Buy	2,731	280,828.89
R207 On 05/02/2015	Bond Future		Buy	3,938	403,788.50
R207 On 05/02/2015	Bond Future		Sell	3,938	0.00
R207 On 07/05/2015	Bond Future		Sell	3,938	0.00
R207 On 07/05/2015	Bond Future		Buy	3,938	410,082.09
R207 On 05/02/2015	Bond Future		Sell	7,505	0.00
R207 On 05/02/2015	Bond Future		Buy	7,505	769,535.98
R207 On 07/05/2015	Bond Future		Sell	7,505	0.00
R207 On 07/05/2015	Bond Future		Buy	7,505	781,530.25

**R208 Bond Futures**

R208 On 07/05/2015	Bond Future		Sell	10	0.00
R208 On 07/05/2015	Bond Future		Buy	10	1,011.50
R208 On 05/02/2015	Bond Future		Buy	60	6,130.87
R208 On 05/02/2015	Bond Future		Sell	60	0.00
R208 On 07/05/2015	Bond Future		Sell	60	0.00
R208 On 07/05/2015	Bond Future		Buy	60	6,023.23

**R209 Bond Future**

R209 On 05/02/2015	Bond Future		Buy	20	1,733.14
R209 On 05/02/2015	Bond Future		Sell	20	0.00
R209 On 07/05/2015	Bond Future		Sell	20	0.00

R209 On 07/05/2015	Bond Future	Buy	20	1,697.42
R209 On 05/02/2015	Bond Future	Sell	226	0.00
R209 On 05/02/2015	Bond Future	Buy	226	19,370.60
R209 On 05/02/2015	Bond Future	Buy	226	19,370.60
R209 On 05/02/2015	Bond Future	Sell	226	0.00
R209 On 07/05/2015	Bond Future	Sell	226	0.00
R209 On 07/05/2015	Bond Future	Buy	226	18,963.59
R209 On 07/05/2015	Bond Future	Sell	226	0.00
R209 On 07/05/2015	Bond Future	Buy	226	18,963.59

**R213 Bond Future**

R213 On 05/02/2015	Bond Future	Buy	30	2,918.39
R213 On 05/02/2015	Bond Future	Sell	30	0.00
R213 On 07/05/2015	Bond Future	Sell	30	0.00
R213 On 07/05/2015	Bond Future	Buy	30	2,857.92
R213 On 05/02/2015	Bond Future	Sell	80	0.00
R213 On 05/02/2015	Bond Future	Buy	80	7,712.55
R213 On 05/02/2015	Bond Future	Buy	80	7,712.55
R213 On 05/02/2015	Bond Future	Sell	80	0.00
R213 On 07/05/2015	Bond Future	Sell	80	0.00
R213 On 07/05/2015	Bond Future	Buy	80	7,550.20
R213 On 07/05/2015	Bond Future	Sell	80	0.00
R213 On 07/05/2015	Bond Future	Buy	80	7,550.20

**R214 Bond Future**

R214 On 05/02/2015	Bond Future	Buy	14	1,242.05
R214 On 05/02/2015	Bond Future	Sell	14	0.00
R214 On 07/05/2015	Bond Future	Sell	14	0.00
R214 On 07/05/2015	Bond Future	Buy	14	1,215.49
R214 On 05/02/2015	Bond Future	Buy	16	1,419.48
R214 On 05/02/2015	Bond Future	Sell	16	0.00
R214 On 07/05/2015	Bond Future	Sell	16	0.00
R214 On 07/05/2015	Bond Future	Buy	16	1,389.13
R214 On 05/02/2015	Bond Future	Buy	30	2,661.53
R214 On 05/02/2015	Bond Future	Sell	30	0.00
R214 On 07/05/2015	Bond Future	Buy	30	2,604.62
R214 On 07/05/2015	Bond Future	Sell	30	0.00

**Grand Total for Daily Detailed Turnover:**

**198,040**

**25,437,899.04**