



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 01/11/2013

To Date : 01/11/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ES33 Bond Future					
ES33 On 07/11/2013	Bond Future		Buy	2	1,671.09
ES33 On 07/11/2013	Bond Future		Sell	2	0.00
ES33 On 07/11/2013	Bond Future		Buy	2	1,671.09
ES33 On 07/11/2013	Bond Future		Sell	2	0.00
ES33 On 06/02/2014	Bond Future		Sell	2	0.00
ES33 On 06/02/2014	Bond Future		Buy	2	1,694.10
ES33 On 06/02/2014	Bond Future		Sell	2	0.00
ES33 On 06/02/2014	Bond Future		Buy	2	1,694.10
ES33 On 07/11/2013	Bond Future		Buy	4	3,342.18
ES33 On 07/11/2013	Bond Future		Sell	4	0.00
ES33 On 06/02/2014	Bond Future		Sell	4	0.00
ES33 On 06/02/2014	Bond Future		Buy	4	3,388.19
ES33 On 07/11/2013	Bond Future		Buy	25	20,888.65
ES33 On 07/11/2013	Bond Future		Sell	25	0.00
ES33 On 06/02/2014	Bond Future		Sell	25	0.00
ES33 On 06/02/2014	Bond Future		Buy	25	21,176.19
ES33 On 07/11/2013	Bond Future		Buy	28	23,395.29
ES33 On 07/11/2013	Bond Future		Sell	28	0.00
ES33 On 06/02/2014	Bond Future		Sell	28	0.00

ES33 On 06/02/2014	Bond Future	Buy	28	23,717.33
ES33 On 07/11/2013	Bond Future	Buy	30	25,066.38
ES33 On 07/11/2013	Bond Future	Sell	30	0.00
ES33 On 06/02/2014	Bond Future	Sell	30	0.00
ES33 On 06/02/2014	Bond Future	Buy	30	25,411.43
ES33 On 07/11/2013	Bond Future	Buy	40	33,421.84
ES33 On 07/11/2013	Bond Future	Sell	40	0.00
ES33 On 06/02/2014	Bond Future	Sell	40	0.00
ES33 On 06/02/2014	Bond Future	Buy	40	33,881.90
ES33 On 07/11/2013	Bond Future	Buy	56	46,790.57
ES33 On 07/11/2013	Bond Future	Sell	56	0.00
ES33 On 06/02/2014	Bond Future	Sell	56	0.00
ES33 On 06/02/2014	Bond Future	Buy	56	47,434.67
ES33 On 07/11/2013	Bond Future	Buy	63	52,639.39
ES33 On 07/11/2013	Bond Future	Sell	63	0.00
ES33 On 06/02/2014	Bond Future	Sell	63	0.00
ES33 On 06/02/2014	Bond Future	Buy	63	53,364.00
ES33 On 07/11/2013	Bond Future	Buy	72	60,159.30
ES33 On 07/11/2013	Bond Future	Sell	72	0.00
ES33 On 06/02/2014	Bond Future	Sell	72	0.00
ES33 On 06/02/2014	Bond Future	Buy	72	60,987.43
ES33 On 07/11/2013	Bond Future	Buy	95	79,376.86
ES33 On 07/11/2013	Bond Future	Sell	95	0.00
ES33 On 06/02/2014	Bond Future	Sell	95	0.00
ES33 On 06/02/2014	Bond Future	Buy	95	80,469.52
ES33 On 07/11/2013	Bond Future	Buy	109	91,074.50
ES33 On 07/11/2013	Bond Future	Sell	109	0.00
ES33 On 06/02/2014	Bond Future	Sell	109	0.00
ES33 On 06/02/2014	Bond Future	Buy	109	92,328.19
ES33 On 07/11/2013	Bond Future	Buy	389	325,027.36
ES33 On 07/11/2013	Bond Future	Sell	389	0.00
ES33 On 06/02/2014	Bond Future	Sell	389	0.00
ES33 On 06/02/2014	Bond Future	Buy	389	329,501.52
ES33 On 07/11/2013	Bond Future	Buy	401	335,053.91

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ES33 On 07/11/2013	Bond Future		Sell	401	0.00
ES33 On 06/02/2014	Bond Future		Sell	401	0.00
ES33 On 06/02/2014	Bond Future		Buy	401	339,666.09
ES33 On 07/11/2013	Bond Future		Buy	466	389,364.39
ES33 On 07/11/2013	Bond Future		Sell	466	0.00
ES33 On 06/02/2014	Bond Future		Sell	466	0.00
ES33 On 06/02/2014	Bond Future		Buy	466	394,724.18
ES33 On 07/11/2013	Bond Future		Buy	959	801,288.52
ES33 On 07/11/2013	Bond Future		Sell	959	0.00
ES33 On 06/02/2014	Bond Future		Sell	959	0.00
ES33 On 06/02/2014	Bond Future		Buy	959	812,318.65
ES33 On 07/11/2013	Bond Future		Buy	1,640	1,370,295.28
ES33 On 07/11/2013	Bond Future		Sell	1,640	0.00
ES33 On 06/02/2014	Bond Future		Sell	1,640	0.00
ES33 On 06/02/2014	Bond Future		Buy	1,640	1,389,158.06
ES33 On 07/11/2013	Bond Future		Buy	1,911	1,596,728.21
ES33 On 07/11/2013	Bond Future		Sell	1,911	0.00
ES33 On 06/02/2014	Bond Future		Sell	1,911	0.00
ES33 On 06/02/2014	Bond Future		Buy	1,911	1,618,707.96
ES33 On 07/11/2013	Bond Future		Sell	6,292	0.00
ES33 On 07/11/2013	Bond Future		Buy	6,292	5,257,254.80
ES33 On 06/02/2014	Bond Future		Buy	6,292	5,329,623.50
ES33 On 06/02/2014	Bond Future		Sell	6,292	0.00
Govi Total Return Index					
GOVI On 07/11/2013	GOVI		Buy	4	17,350.52
GOVI On 07/11/2013	GOVI		Sell	4	0.00
GOVI On 07/11/2013	GOVI		Buy	4	17,350.52
GOVI On 07/11/2013	GOVI		Sell	4	0.00
I2050 Bond Future					
2050 On 07/11/2013	Bond Future		Buy	122	134,834.40
2050 On 07/11/2013	Bond Future		Sell	122	0.00

2050 On 06/02/2014	Bond Future	Sell	122	0.00
2050 On 06/02/2014	Bond Future	Buy	122	135,028.38
Jibar Tradeable Future				
JBAF On 17/06/2015	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future	Buy	2,000	18,655,000.00
JBAF On 17/06/2015	Jibar Tradeable Future	Buy	2,000	18,654,000.00
JBAF On 17/06/2015	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future	Buy	2,000	18,872,000.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future	Buy	2,000	18,871,000.00
New Inflation Linked Index				
IGOV On 06/02/2014	Index Future	Sell	7	0.00
IGOV On 06/02/2014	Index Future	Buy	7	14,293.72
IGOV On 07/11/2013	Index Future	Buy	7	13,905.15
IGOV On 07/11/2013	Index Future	Sell	7	0.00
R157 Bond Future				
R157 On 07/11/2013	Bond Future	Buy	23	26,512.12
R157 On 07/11/2013	Bond Future	Sell	23	0.00
R157 On 06/02/2014	Bond Future	Sell	23	0.00
R157 On 06/02/2014	Bond Future	Buy	23	26,873.53
R157 On 07/11/2013	Bond Future	Sell	29	0.00
R157 On 07/11/2013	Bond Future	Buy	29	33,428.33
R157 On 06/02/2014	Bond Future	Buy	29	33,884.01
R157 On 06/02/2014	Bond Future	Sell	29	0.00
R157 On 07/11/2013	Bond Future	Buy	462	532,547.86
R157 On 07/11/2013	Bond Future	Sell	462	0.00
R157 On 06/02/2014	Bond Future	Sell	462	0.00
R157 On 06/02/2014	Bond Future	Buy	462	539,807.41
R157 On 07/11/2013	Bond Future	Buy	1,655	1,907,720.16
R157 On 07/11/2013	Bond Future	Sell	1,655	0.00
R157 On 06/02/2014	Bond Future	Sell	1,655	0.00
R157 On 06/02/2014	Bond Future	Buy	1,655	1,933,725.67
R157 On 07/11/2013	Bond Future	Buy	1,985	2,288,111.49
R157 On 07/11/2013	Bond Future	Sell	1,985	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/02/2014			Sell	1,985	0.00
R157 On 06/02/2014			Buy	1,985	2,319,302.39
R157 On 07/11/2013			Sell	4,125	0.00
R157 On 07/11/2013			Buy	4,125	4,754,891.63
R157 On 06/02/2014			Buy	4,125	4,819,708.99
R157 On 06/02/2014			Sell	4,125	0.00
R186 Bond Future					
R186 On 06/02/2014			Buy	2	162.78
R186 On 06/02/2014			Sell	2	0.00
R186 On 07/11/2013			Buy	3	3,704.84
R186 On 07/11/2013			Sell	3	0.00
R186 On 06/02/2014			Sell	3	0.00
R186 On 06/02/2014			Buy	3	3,596.08
R186 On 06/02/2014			Sell	4	0.00
R186 On 06/02/2014			Buy	4	4,820.30
R186 On 06/02/2014			Sell	4	0.00
R186 On 06/02/2014			Buy	4	4,794.78
R186 On 07/11/2013			Sell	4	0.00
R186 On 07/11/2013			Buy	4	4,939.79
R186 On 07/11/2013			Sell	4	0.00
R186 On 07/11/2013			Buy	4	4,964.85
R186 On 06/02/2014			Sell	6	0.00
R186 On 06/02/2014			Buy	6	7,230.44
R186 On 06/02/2014			Sell	6	0.00
R186 On 06/02/2014			Buy	6	7,230.44
R186 On 07/11/2013			Buy	6	7,447.27
R186 On 07/11/2013			Sell	6	0.00
R186 On 07/11/2013			Buy	6	7,447.27
R186 On 07/11/2013			Sell	6	0.00
R186 On 06/02/2014			Sell	7	0.00
R186 On 06/02/2014			Buy	7	8,435.52

R186 On 06/02/2014	Bond Future	Sell	7	0.00
R186 On 06/02/2014	Bond Future	Buy	7	8,390.86
R186 On 07/11/2013	Bond Future	Sell	7	0.00
R186 On 07/11/2013	Bond Future	Buy	7	8,644.62
R186 On 07/11/2013	Bond Future	Buy	7	8,688.48
R186 On 07/11/2013	Bond Future	Sell	7	0.00
R186 On 06/02/2014	Bond Future	Sell	8	0.00
R186 On 06/02/2014	Bond Future	Buy	8	9,589.56
R186 On 06/02/2014	Bond Future	Sell	8	0.00
R186 On 06/02/2014	Bond Future	Buy	8	9,589.56
R186 On 07/11/2013	Bond Future	Sell	8	0.00
R186 On 07/11/2013	Bond Future	Buy	8	9,879.57
R186 On 07/11/2013	Bond Future	Sell	8	0.00
R186 On 07/11/2013	Bond Future	Buy	8	9,879.57
R186 On 06/02/2014	Bond Future	Sell	9	0.00
R186 On 06/02/2014	Bond Future	Buy	9	10,845.66
R186 On 07/11/2013	Bond Future	Buy	9	11,170.91
R186 On 07/11/2013	Bond Future	Sell	9	0.00
R186 On 06/02/2014	Bond Future	Sell	10	0.00
R186 On 06/02/2014	Bond Future	Buy	10	11,986.95
R186 On 06/02/2014	Bond Future	Sell	10	0.00
R186 On 06/02/2014	Bond Future	Buy	10	12,050.74
R186 On 07/11/2013	Bond Future	Buy	10	12,412.12
R186 On 07/11/2013	Bond Future	Sell	10	0.00
R186 On 07/11/2013	Bond Future	Sell	10	0.00
R186 On 07/11/2013	Bond Future	Buy	10	12,349.46
R186 On 06/02/2014	Bond Future	Sell	12	0.00
R186 On 06/02/2014	Bond Future	Buy	12	14,384.34
R186 On 07/11/2013	Bond Future	Buy	12	14,819.36
R186 On 07/11/2013	Bond Future	Sell	12	0.00
R186 On 06/02/2014	Bond Future	Sell	13	0.00
R186 On 06/02/2014	Bond Future	Buy	13	15,665.96
R186 On 07/11/2013	Bond Future	Buy	13	16,135.76
R186 On 07/11/2013	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/02/2014	Bond Future		Sell	14	0.00
R186 On 06/02/2014	Bond Future		Buy	14	16,781.72
R186 On 06/02/2014	Bond Future		Sell	14	0.00
R186 On 06/02/2014	Bond Future		Buy	14	16,781.72
R186 On 07/11/2013	Bond Future		Buy	14	17,289.25
R186 On 07/11/2013	Bond Future		Sell	14	0.00
R186 On 07/11/2013	Bond Future		Buy	14	17,289.25
R186 On 07/11/2013	Bond Future		Sell	14	0.00
R186 On 06/02/2014	Bond Future		Sell	15	0.00
R186 On 06/02/2014	Bond Future		Buy	15	18,076.11
R186 On 07/11/2013	Bond Future		Buy	15	18,618.18
R186 On 07/11/2013	Bond Future		Sell	15	0.00
R186 On 06/02/2014	Bond Future		Sell	16	0.00
R186 On 06/02/2014	Bond Future		Buy	16	19,281.18
R186 On 07/11/2013	Bond Future		Buy	16	19,859.39
R186 On 07/11/2013	Bond Future		Sell	16	0.00
R186 On 06/02/2014	Bond Future		Sell	22	0.00
R186 On 06/02/2014	Bond Future		Buy	22	26,371.28
R186 On 07/11/2013	Bond Future		Buy	22	27,168.82
R186 On 07/11/2013	Bond Future		Sell	22	0.00
R186 On 06/02/2014	Bond Future		Sell	23	0.00
R186 On 06/02/2014	Bond Future		Buy	23	27,716.70
R186 On 06/02/2014	Bond Future		Sell	23	0.00
R186 On 06/02/2014	Bond Future		Buy	23	27,569.98
R186 On 07/11/2013	Bond Future		Buy	23	28,403.77
R186 On 07/11/2013	Bond Future		Sell	23	0.00
R186 On 07/11/2013	Bond Future		Buy	23	28,547.88
R186 On 07/11/2013	Bond Future		Sell	23	0.00
R186 On 06/02/2014	Bond Future		Sell	25	0.00
R186 On 06/02/2014	Bond Future		Buy	25	30,126.85
R186 On 07/11/2013	Bond Future		Buy	25	31,030.30

R186 On 07/11/2013	Bond Future	Sell	25	0.00
R186 On 06/02/2014	Bond Future	Sell	28	0.00
R186 On 06/02/2014	Bond Future	Buy	28	33,563.45
R186 On 07/11/2013	Bond Future	Sell	28	0.00
R186 On 07/11/2013	Bond Future	Buy	28	34,578.50
R186 On 06/02/2014	Bond Future	Sell	32	0.00
R186 On 06/02/2014	Bond Future	Buy	32	38,562.36
R186 On 07/11/2013	Bond Future	Buy	32	39,718.78
R186 On 07/11/2013	Bond Future	Sell	32	0.00
R186 On 06/02/2014	Bond Future	Sell	36	0.00
R186 On 06/02/2014	Bond Future	Buy	36	43,153.01
R186 On 07/11/2013	Bond Future	Buy	36	44,458.07
R186 On 07/11/2013	Bond Future	Sell	36	0.00
R186 On 06/02/2014	Bond Future	Sell	40	0.00
R186 On 06/02/2014	Bond Future	Buy	40	48,202.95
R186 On 07/11/2013	Bond Future	Buy	40	49,648.48
R186 On 07/11/2013	Bond Future	Sell	40	0.00
R186 On 06/02/2014	Bond Future	Sell	45	0.00
R186 On 06/02/2014	Bond Future	Buy	45	53,941.26
R186 On 07/11/2013	Bond Future	Sell	45	0.00
R186 On 07/11/2013	Bond Future	Buy	45	55,572.59
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	50	60,253.69
R186 On 07/11/2013	Bond Future	Buy	50	62,060.60
R186 On 07/11/2013	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Sell	67	0.00
R186 On 06/02/2014	Bond Future	Buy	67	80,312.54
R186 On 07/11/2013	Bond Future	Buy	67	82,741.41
R186 On 07/11/2013	Bond Future	Sell	67	0.00
R186 On 06/02/2014	Bond Future	Sell	72	0.00
R186 On 06/02/2014	Bond Future	Buy	72	86,306.01
R186 On 07/11/2013	Bond Future	Sell	72	0.00
R186 On 07/11/2013	Bond Future	Buy	72	88,916.14
R186 On 06/02/2014	Bond Future	Sell	73	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/02/2014			Buy	73	87,970.39
R186 On 07/11/2013			Buy	73	90,608.48
R186 On 07/11/2013			Sell	73	0.00
R186 On 06/02/2014			Sell	80	0.00
R186 On 06/02/2014			Buy	80	96,405.90
R186 On 07/11/2013			Buy	80	99,296.96
R186 On 07/11/2013			Sell	80	0.00
R186 On 06/02/2014			Sell	122	0.00
R186 On 06/02/2014			Buy	122	146,240.74
R186 On 07/11/2013			Sell	122	0.00
R186 On 07/11/2013			Buy	122	150,663.46
R186 On 06/02/2014			Sell	131	0.00
R186 On 06/02/2014			Buy	131	157,028.99
R186 On 07/11/2013			Buy	131	161,777.98
R186 On 07/11/2013			Sell	131	0.00
R186 On 06/02/2014			Sell	135	0.00
R186 On 06/02/2014			Buy	135	162,684.96
R186 On 07/11/2013			Buy	135	167,563.62
R186 On 07/11/2013			Sell	135	0.00
R186 On 06/02/2014			Sell	145	0.00
R186 On 06/02/2014			Buy	145	174,735.70
R186 On 07/11/2013			Buy	145	179,975.74
R186 On 07/11/2013			Sell	145	0.00
R186 On 06/02/2014			Sell	170	0.00
R186 On 06/02/2014			Buy	170	203,778.08
R186 On 07/11/2013			Buy	170	209,940.89
R186 On 07/11/2013			Sell	170	0.00
R186 On 06/02/2014			Sell	188	0.00
R186 On 06/02/2014			Buy	188	226,553.87
R186 On 06/02/2014			Sell	188	0.00
R186 On 06/02/2014			Buy	188	225,354.58

R186 On 07/11/2013	Bond Future	Buy	188	232,169.92
R186 On 07/11/2013	Bond Future	Sell	188	0.00
R186 On 07/11/2013	Bond Future	Buy	188	233,347.86
R186 On 07/11/2013	Bond Future	Sell	188	0.00
R186 On 06/02/2014	Bond Future	Sell	207	0.00
R186 On 06/02/2014	Bond Future	Buy	207	249,450.28
R186 On 07/11/2013	Bond Future	Buy	207	256,930.88
R186 On 07/11/2013	Bond Future	Sell	207	0.00
R186 On 06/02/2014	Bond Future	Sell	213	0.00
R186 On 06/02/2014	Bond Future	Buy	213	255,321.95
R186 On 07/11/2013	Bond Future	Buy	213	263,043.58
R186 On 07/11/2013	Bond Future	Sell	213	0.00
R186 On 06/02/2014	Bond Future	Sell	234	0.00
R186 On 06/02/2014	Bond Future	Buy	234	281,987.27
R186 On 07/11/2013	Bond Future	Buy	234	290,443.61
R186 On 07/11/2013	Bond Future	Sell	234	0.00
R186 On 06/02/2014	Bond Future	Sell	271	0.00
R186 On 06/02/2014	Bond Future	Buy	271	324,846.24
R186 On 07/11/2013	Bond Future	Sell	271	0.00
R186 On 07/11/2013	Bond Future	Buy	271	334,670.47
R186 On 06/02/2014	Bond Future	Sell	297	0.00
R186 On 06/02/2014	Bond Future	Buy	297	357,906.92
R186 On 07/11/2013	Bond Future	Buy	297	368,639.96
R186 On 07/11/2013	Bond Future	Sell	297	0.00
R186 On 07/11/2013	Bond Future	Buy	847	1,045,999.60
R186 On 07/11/2013	Bond Future	Sell	847	0.00
R186 On 06/02/2014	Bond Future	Sell	847	0.00
R186 On 06/02/2014	Bond Future	Buy	847	1,015,294.33
R186 On 06/02/2014	Bond Future	Sell	872	0.00
R186 On 06/02/2014	Bond Future	Buy	872	1,045,261.69
R186 On 07/11/2013	Bond Future	Buy	872	1,076,873.26
R186 On 07/11/2013	Bond Future	Sell	872	0.00
R186 On 06/02/2014	Bond Future	Sell	930	0.00
R186 On 06/02/2014	Bond Future	Buy	930	1,120,718.63

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 07/11/2013	Bond Future		Buy	930	1,154,327.16
R186 On 07/11/2013	Bond Future		Sell	930	0.00
R186 On 06/02/2014	Bond Future		Sell	957	0.00
R186 On 06/02/2014	Bond Future		Buy	957	1,153,255.63
R186 On 07/11/2013	Bond Future		Buy	957	1,187,839.88
R186 On 07/11/2013	Bond Future		Sell	957	0.00
R186 On 07/11/2013	Bond Future		Sell	1,034	0.00
R186 On 07/11/2013	Bond Future		Buy	1,034	1,276,934.58
R186 On 06/02/2014	Bond Future		Sell	1,034	0.00
R186 On 06/02/2014	Bond Future		Buy	1,034	1,239,450.22
R186 On 06/02/2014	Bond Future		Sell	1,137	0.00
R186 On 06/02/2014	Bond Future		Buy	1,137	1,370,168.91
R186 On 07/11/2013	Bond Future		Buy	1,137	1,411,258.04
R186 On 07/11/2013	Bond Future		Sell	1,137	0.00
R186 On 06/02/2014	Bond Future		Sell	1,421	0.00
R186 On 06/02/2014	Bond Future		Buy	1,421	1,703,345.03
R186 On 07/11/2013	Bond Future		Buy	1,421	1,754,858.83
R186 On 07/11/2013	Bond Future		Sell	1,421	0.00
R186 On 06/02/2014	Bond Future		Sell	1,562	0.00
R186 On 06/02/2014	Bond Future		Buy	1,562	1,882,325.28
R186 On 07/11/2013	Bond Future		Buy	1,562	1,938,773.14
R186 On 07/11/2013	Bond Future		Sell	1,562	0.00
R186 On 06/02/2014	Bond Future		Sell	2,054	0.00
R186 On 06/02/2014	Bond Future		Buy	2,054	2,462,118.71
R186 On 07/11/2013	Bond Future		Sell	2,054	0.00
R186 On 07/11/2013	Bond Future		Buy	2,054	2,536,579.91
R186 On 06/02/2014	Bond Future		Sell	2,256	0.00
R186 On 06/02/2014	Bond Future		Buy	2,256	2,718,646.49
R186 On 07/11/2013	Bond Future		Buy	2,256	2,800,174.27
R186 On 07/11/2013	Bond Future		Sell	2,256	0.00
R186 On 07/11/2013	Bond Future		Buy	4,132	5,102,798.52

R186 On 07/11/2013	Bond Future	Sell	4,132	0.00
R186 On 06/02/2014	Bond Future	Sell	4,132	0.00
R186 On 06/02/2014	Bond Future	Buy	4,132	4,953,006.09
R186 On 06/02/2014	Bond Future	Sell	4,543	0.00
R186 On 06/02/2014	Bond Future	Buy	4,543	5,474,650.27
R186 On 07/11/2013	Bond Future	Buy	4,543	5,638,826.12
R186 On 07/11/2013	Bond Future	Sell	4,543	0.00
R186 On 06/02/2014	Bond Future	Buy	13,000	15,665,959.40
R186 On 06/02/2014	Bond Future	Sell	13,000	0.00
R186 On 07/11/2013	Bond Future	Sell	13,000	0.00
R186 On 07/11/2013	Bond Future	Buy	13,000	16,135,756.00
R197 Bond Future				
R197 On 07/11/2013	Bond Future	Buy	7	19,660.55
R197 On 07/11/2013	Bond Future	Sell	7	0.00
R197 On 06/02/2014	Bond Future	Sell	7	0.00
R197 On 06/02/2014	Bond Future	Buy	7	19,535.53
R197 On 07/11/2013	Bond Future	Buy	8	22,469.20
R197 On 07/11/2013	Bond Future	Sell	8	0.00
R197 On 06/02/2014	Bond Future	Sell	8	0.00
R197 On 06/02/2014	Bond Future	Buy	8	22,326.32
R197 On 07/11/2013	Bond Future	Buy	9	25,277.85
R197 On 07/11/2013	Bond Future	Sell	9	0.00
R197 On 06/02/2014	Bond Future	Sell	9	0.00
R197 On 06/02/2014	Bond Future	Buy	9	25,117.11
R197 On 07/11/2013	Bond Future	Buy	11	30,895.15
R197 On 07/11/2013	Bond Future	Sell	11	0.00
R197 On 06/02/2014	Bond Future	Sell	11	0.00
R197 On 06/02/2014	Bond Future	Buy	11	30,698.69
R197 On 07/11/2013	Bond Future	Buy	12	33,703.80
R197 On 07/11/2013	Bond Future	Sell	12	0.00
R197 On 06/02/2014	Bond Future	Sell	12	0.00
R197 On 06/02/2014	Bond Future	Buy	12	33,489.48
R197 On 07/11/2013	Bond Future	Buy	20	56,173.00
R197 On 07/11/2013	Bond Future	Sell	20	0.00
R197 On 06/02/2014	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 06/02/2014			Buy	20	55,815.80
R197 On 07/11/2013			Buy	27	75,833.55
R197 On 07/11/2013			Sell	27	0.00
R197 On 06/02/2014			Sell	27	0.00
R197 On 06/02/2014			Buy	27	75,351.33
R197 On 07/11/2013			Buy	41	115,154.65
R197 On 07/11/2013			Sell	41	0.00
R197 On 06/02/2014			Sell	41	0.00
R197 On 06/02/2014			Buy	41	114,422.39
R197 On 07/11/2013			Buy	47	132,006.55
R197 On 07/11/2013			Sell	47	0.00
R197 On 06/02/2014			Sell	47	0.00
R197 On 06/02/2014			Buy	47	131,167.13
R197 On 07/11/2013			Buy	105	294,908.25
R197 On 07/11/2013			Sell	105	0.00
R197 On 06/02/2014			Sell	105	0.00
R197 On 06/02/2014			Buy	105	293,032.95
R197 On 07/11/2013			Buy	108	303,334.20
R197 On 07/11/2013			Sell	108	0.00
R197 On 06/02/2014			Sell	108	0.00
R197 On 06/02/2014			Buy	108	301,405.32
R197 On 07/11/2013			Buy	128	359,507.20
R197 On 07/11/2013			Sell	128	0.00
R197 On 06/02/2014			Sell	128	0.00
R197 On 06/02/2014			Buy	128	357,221.12
R197 On 07/11/2013			Buy	129	362,315.85
R197 On 07/11/2013			Sell	129	0.00
R197 On 06/02/2014			Sell	129	0.00
R197 On 06/02/2014			Buy	129	360,011.91
R197 On 07/11/2013			Buy	160	449,384.00
R197 On 07/11/2013			Sell	160	0.00

R197 On 06/02/2014	Bond Future	Sell	160	0.00
R197 On 06/02/2014	Bond Future	Buy	160	446,526.40
R197 On 07/11/2013	Bond Future	Buy	551	1,547,566.15
R197 On 07/11/2013	Bond Future	Sell	551	0.00
R197 On 06/02/2014	Bond Future	Sell	551	0.00
R197 On 06/02/2014	Bond Future	Buy	551	1,537,725.29
R197 On 07/11/2013	Bond Future	Buy	686	1,926,733.90
R197 On 07/11/2013	Bond Future	Sell	686	0.00
R197 On 06/02/2014	Bond Future	Sell	686	0.00
R197 On 06/02/2014	Bond Future	Buy	686	1,914,481.94
R202 Bond Future				
R202 On 07/11/2013	Bond Future	Buy	9	18,802.38
R202 On 07/11/2013	Bond Future	Sell	9	0.00
R202 On 06/02/2014	Bond Future	Sell	9	0.00
R202 On 06/02/2014	Bond Future	Buy	9	18,794.27
R202 On 07/11/2013	Bond Future	Buy	16	33,426.46
R202 On 07/11/2013	Bond Future	Sell	16	0.00
R202 On 06/02/2014	Bond Future	Sell	16	0.00
R202 On 06/02/2014	Bond Future	Buy	16	33,412.03
R202 On 07/11/2013	Bond Future	Buy	16	33,426.08
R202 On 07/11/2013	Bond Future	Sell	16	0.00
R202 On 06/02/2014	Bond Future	Sell	16	0.00
R202 On 06/02/2014	Bond Future	Buy	16	33,405.76
R202 On 07/11/2013	Bond Future	Buy	18	37,604.77
R202 On 07/11/2013	Bond Future	Sell	18	0.00
R202 On 06/02/2014	Bond Future	Sell	18	0.00
R202 On 06/02/2014	Bond Future	Buy	18	37,588.53
R202 On 07/11/2013	Bond Future	Buy	29	60,584.77
R202 On 07/11/2013	Bond Future	Sell	29	0.00
R202 On 06/02/2014	Bond Future	Sell	29	0.00
R202 On 06/02/2014	Bond Future	Buy	29	60,547.94
R202 On 06/02/2014	Bond Future	Sell	30	0.00
R202 On 06/02/2014	Bond Future	Buy	30	62,824.80
R202 On 07/11/2013	Bond Future	Buy	32	66,852.16
R202 On 07/11/2013	Bond Future	Sell	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 07/11/2013	Bond Future		Buy	32	66,852.92
R202 On 07/11/2013	Bond Future		Sell	32	0.00
R202 On 06/02/2014	Bond Future		Sell	32	0.00
R202 On 06/02/2014	Bond Future		Buy	32	66,811.52
R202 On 06/02/2014	Bond Future		Sell	32	0.00
R202 On 06/02/2014	Bond Future		Buy	32	66,824.06
R202 On 07/11/2013	Bond Future		Buy	59	123,258.67
R202 On 07/11/2013	Bond Future		Sell	59	0.00
R202 On 06/02/2014	Bond Future		Sell	59	0.00
R202 On 06/02/2014	Bond Future		Buy	59	123,183.74
R202 On 07/11/2013	Bond Future		Buy	70	146,240.76
R202 On 07/11/2013	Bond Future		Sell	70	0.00
R202 On 06/02/2014	Bond Future		Sell	70	0.00
R202 On 06/02/2014	Bond Future		Buy	70	146,177.63
R202 On 07/11/2013	Bond Future		Buy	78	162,953.99
R202 On 07/11/2013	Bond Future		Sell	78	0.00
R202 On 06/02/2014	Bond Future		Sell	78	0.00
R202 On 06/02/2014	Bond Future		Buy	78	162,883.64
R202 On 07/11/2013	Bond Future		Buy	100	208,915.37
R202 On 07/11/2013	Bond Future		Sell	100	0.00
R202 On 06/02/2014	Bond Future		Sell	100	0.00
R202 On 06/02/2014	Bond Future		Buy	100	208,825.18
R202 On 07/11/2013	Bond Future		Buy	130	271,586.90
R202 On 07/11/2013	Bond Future		Sell	130	0.00
R202 On 06/02/2014	Bond Future		Sell	130	0.00
R202 On 06/02/2014	Bond Future		Buy	130	271,421.80
R202 On 07/11/2013	Bond Future		Buy	139	290,392.36
R202 On 07/11/2013	Bond Future		Sell	139	0.00
R202 On 06/02/2014	Bond Future		Sell	139	0.00
R202 On 06/02/2014	Bond Future		Buy	139	290,267.00
R202 On 07/11/2013	Bond Future		Buy	142	296,656.46

R202 On 07/11/2013	Bond Future	Sell	142	0.00
R202 On 06/02/2014	Bond Future	Sell	142	0.00
R202 On 06/02/2014	Bond Future	Buy	142	296,476.12
R202 On 07/11/2013	Bond Future	Buy	170	355,156.13
R202 On 07/11/2013	Bond Future	Sell	170	0.00
R202 On 06/02/2014	Bond Future	Sell	170	0.00
R202 On 06/02/2014	Bond Future	Buy	170	355,002.81
R202 On 07/11/2013	Bond Future	Buy	183	382,310.79
R202 On 07/11/2013	Bond Future	Sell	183	0.00
R202 On 06/02/2014	Bond Future	Sell	183	0.00
R202 On 06/02/2014	Bond Future	Buy	183	382,078.38
R202 On 07/11/2013	Bond Future	Buy	256	534,817.28
R202 On 07/11/2013	Bond Future	Sell	256	0.00
R202 On 06/02/2014	Bond Future	Sell	256	0.00
R202 On 06/02/2014	Bond Future	Buy	256	534,492.16
R202 On 07/11/2013	Bond Future	Buy	311	649,719.43
R202 On 07/11/2013	Bond Future	Sell	311	0.00
R202 On 06/02/2014	Bond Future	Sell	311	0.00
R202 On 06/02/2014	Bond Future	Buy	311	649,324.46
R202 On 07/11/2013	Bond Future	Buy	1,401	2,926,904.33
R202 On 07/11/2013	Bond Future	Sell	1,401	0.00
R202 On 06/02/2014	Bond Future	Sell	1,401	0.00
R202 On 06/02/2014	Bond Future	Buy	1,401	2,925,640.77
R202 On 07/11/2013	Bond Future	Buy	2,220	4,637,921.21
R202 On 07/11/2013	Bond Future	Sell	2,220	0.00
R202 On 06/02/2014	Bond Future	Sell	2,220	0.00
R202 On 06/02/2014	Bond Future	Buy	2,220	4,635,919.00
R202 On 07/11/2013	Bond Future	Buy	2,569	5,366,974.97
R202 On 07/11/2013	Bond Future	Sell	2,569	0.00
R202 On 06/02/2014	Bond Future	Sell	2,569	0.00
R202 On 06/02/2014	Bond Future	Buy	2,569	5,363,712.34
R202 On 07/11/2013	Bond Future	Buy	3,301	6,896,296.36
R202 On 07/11/2013	Bond Future	Sell	3,301	0.00
R202 On 06/02/2014	Bond Future	Sell	3,301	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 06/02/2014			Buy	3,301	6,893,319.19
R202 On 07/11/2013			Buy	4,070	8,502,759.10
R202 On 07/11/2013			Sell	4,070	0.00
R202 On 06/02/2014			Sell	4,070	0.00
R202 On 06/02/2014			Buy	4,070	8,497,590.20
R202 On 07/11/2013			Buy	6,052	12,643,414.76
R202 On 07/11/2013			Sell	6,052	0.00
R202 On 06/02/2014			Sell	6,052	0.00
R202 On 06/02/2014			Buy	6,052	12,635,728.72
R202 On 07/11/2013			Buy	7,718	16,124,088.26
R202 On 07/11/2013			Sell	7,718	0.00
R202 On 06/02/2014			Sell	7,718	0.00
R202 On 06/02/2014			Buy	7,718	16,117,127.39
R202 On 07/11/2013			Buy	14,151	29,563,278.63
R202 On 07/11/2013			Sell	14,151	0.00
R202 On 06/02/2014			Sell	14,151	0.00
R202 On 06/02/2014			Buy	14,151	29,545,306.86
R202 On 07/11/2013			Buy	15,272	31,905,555.31
R202 On 07/11/2013			Sell	15,272	0.00
R202 On 06/02/2014			Sell	15,272	0.00
R202 On 06/02/2014			Buy	15,272	31,891,781.49
R2037 Bond Future					
2037 On 07/11/2013			Buy	2	1,955.12
2037 On 07/11/2013			Sell	2	0.00
2037 On 06/02/2014			Sell	2	0.00
2037 On 06/02/2014			Buy	2	1,896.89
2037 On 07/11/2013			Buy	14	13,685.85
2037 On 07/11/2013			Sell	14	0.00
2037 On 06/02/2014			Sell	14	0.00
2037 On 06/02/2014			Buy	14	13,278.26
2037 On 07/11/2013			Buy	15	14,663.41

2037 On 07/11/2013	Bond Future	Sell	15	0.00
2037 On 06/02/2014	Bond Future	Sell	15	0.00
2037 On 06/02/2014	Bond Future	Buy	15	14,226.71
2037 On 07/11/2013	Bond Future	Buy	26	25,416.58
2037 On 07/11/2013	Bond Future	Sell	26	0.00
2037 On 06/02/2014	Bond Future	Sell	26	0.00
2037 On 06/02/2014	Bond Future	Buy	26	24,659.63
2037 On 07/11/2013	Bond Future	Buy	92	89,935.60
2037 On 07/11/2013	Bond Future	Sell	92	0.00
2037 On 06/02/2014	Bond Future	Sell	92	0.00
2037 On 06/02/2014	Bond Future	Buy	92	87,257.16
2037 On 07/11/2013	Bond Future	Buy	100	97,756.09
2037 On 07/11/2013	Bond Future	Sell	100	0.00
2037 On 06/02/2014	Bond Future	Sell	100	0.00
2037 On 06/02/2014	Bond Future	Buy	100	94,844.74
2037 On 07/11/2013	Bond Future	Buy	110	107,531.70
2037 On 07/11/2013	Bond Future	Sell	110	0.00
2037 On 06/02/2014	Bond Future	Sell	110	0.00
2037 On 06/02/2014	Bond Future	Buy	110	104,329.21
2037 On 07/11/2013	Bond Future	Buy	238	232,659.49
2037 On 07/11/2013	Bond Future	Sell	238	0.00
2037 On 06/02/2014	Bond Future	Sell	238	0.00
2037 On 06/02/2014	Bond Future	Buy	238	225,730.48
2037 On 07/11/2013	Bond Future	Buy	407	397,867.29
2037 On 07/11/2013	Bond Future	Sell	407	0.00
2037 On 06/02/2014	Bond Future	Sell	407	0.00
2037 On 06/02/2014	Bond Future	Buy	407	386,018.09
2037 On 07/11/2013	Bond Future	Buy	492	480,959.96
2037 On 07/11/2013	Bond Future	Sell	492	0.00
2037 On 06/02/2014	Bond Future	Sell	492	0.00
2037 On 06/02/2014	Bond Future	Buy	492	466,636.12
2037 On 07/11/2013	Bond Future	Sell	1,496	0.00
2037 On 07/11/2013	Bond Future	Buy	1,496	1,462,431.11
2037 On 06/02/2014	Bond Future	Buy	1,496	1,418,877.31

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
2037 On 06/02/2014			Sell	1,496	0.00
R204 Bond Future					
R204 On 07/11/2013			Sell	110	0.00
R204 On 07/11/2013			Buy	110	119,027.14
R204 On 06/02/2014			Buy	110	116,172.06
R204 On 06/02/2014			Sell	110	0.00
R204 On 07/11/2013			Sell	300	0.00
R204 On 07/11/2013			Buy	300	324,619.47
R204 On 06/02/2014			Buy	300	316,832.88
R204 On 06/02/2014			Sell	300	0.00
R204 On 07/11/2013			Sell	410	0.00
R204 On 07/11/2013			Buy	410	443,646.61
R204 On 06/02/2014			Buy	410	433,004.94
R204 On 06/02/2014			Sell	410	0.00
R207 Bond Future					
R207 On 06/02/2014			Buy	8	8,052.19
R207 On 06/02/2014			Sell	8	0.00
R207 On 06/02/2014			Buy	8	8,052.19
R207 On 06/02/2014			Sell	8	0.00
R207 On 07/11/2013			Sell	8	0.00
R207 On 07/11/2013			Buy	8	8,234.24
R207 On 07/11/2013			Sell	8	0.00
R207 On 07/11/2013			Buy	8	8,234.24
R207 On 06/02/2014			Buy	21	21,137.01
R207 On 06/02/2014			Sell	21	0.00
R207 On 07/11/2013			Sell	21	0.00
R207 On 07/11/2013			Buy	21	21,614.87
R207 On 06/02/2014			Buy	34	34,221.82
R207 On 06/02/2014			Sell	34	0.00
R207 On 07/11/2013			Sell	34	0.00
R207 On 07/11/2013			Buy	34	34,995.51

R207 On 06/02/2014	Bond Future	Buy	37	37,241.39
R207 On 06/02/2014	Bond Future	Sell	37	0.00
R207 On 07/11/2013	Bond Future	Sell	37	0.00
R207 On 07/11/2013	Bond Future	Buy	37	38,083.35
R207 On 06/02/2014	Bond Future	Buy	200	201,304.82
R207 On 06/02/2014	Bond Future	Sell	200	0.00
R207 On 07/11/2013	Bond Future	Sell	200	0.00
R207 On 07/11/2013	Bond Future	Buy	200	205,855.94
R207 On 06/02/2014	Bond Future	Buy	360	362,348.68
R207 On 06/02/2014	Bond Future	Sell	360	0.00
R207 On 07/11/2013	Bond Future	Sell	360	0.00
R207 On 07/11/2013	Bond Future	Buy	360	370,540.69
R207 On 06/02/2014	Bond Future	Sell	668	0.00
R207 On 06/02/2014	Bond Future	Buy	668	672,358.10
R207 On 07/11/2013	Bond Future	Buy	668	687,558.84
R207 On 07/11/2013	Bond Future	Sell	668	0.00

R208 Bond Futures

R208 On 06/02/2014	Bond Future	Buy	5	4,944.38
R208 On 06/02/2014	Bond Future	Sell	5	0.00
R208 On 07/11/2013	Bond Future	Sell	5	0.00
R208 On 07/11/2013	Bond Future	Buy	5	4,879.78
R208 On 06/02/2014	Bond Future	Sell	9	0.00
R208 On 06/02/2014	Bond Future	Buy	9	8,899.89
R208 On 07/11/2013	Bond Future	Buy	9	8,783.61
R208 On 07/11/2013	Bond Future	Sell	9	0.00
R208 On 06/02/2014	Bond Future	Buy	10	9,888.77
R208 On 06/02/2014	Bond Future	Sell	10	0.00
R208 On 07/11/2013	Bond Future	Sell	10	0.00
R208 On 07/11/2013	Bond Future	Buy	10	9,759.56
R208 On 06/02/2014	Bond Future	Sell	14	0.00
R208 On 06/02/2014	Bond Future	Buy	14	13,844.28
R208 On 07/11/2013	Bond Future	Buy	14	13,663.39
R208 On 07/11/2013	Bond Future	Sell	14	0.00
R208 On 06/02/2014	Bond Future	Buy	15	14,833.15
R208 On 06/02/2014	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 07/11/2013			Sell	15	0.00
R208 On 07/11/2013			Buy	15	14,639.34
R208 On 06/02/2014			Buy	16	15,822.03
R208 On 06/02/2014			Sell	16	0.00
R208 On 06/02/2014			Buy	16	15,822.03
R208 On 06/02/2014			Sell	16	0.00
R208 On 07/11/2013			Sell	16	0.00
R208 On 07/11/2013			Buy	16	15,615.30
R208 On 07/11/2013			Sell	16	0.00
R208 On 07/11/2013			Buy	16	15,615.30
R208 On 06/02/2014			Buy	19	18,788.66
R208 On 06/02/2014			Sell	19	0.00
R208 On 07/11/2013			Sell	19	0.00
R208 On 07/11/2013			Buy	19	18,543.17
R208 On 06/02/2014			Buy	23	22,744.17
R208 On 06/02/2014			Sell	23	0.00
R208 On 07/11/2013			Sell	23	0.00
R208 On 07/11/2013			Buy	23	22,446.99
R208 On 06/02/2014			Buy	24	23,733.05
R208 On 06/02/2014			Sell	24	0.00
R208 On 07/11/2013			Sell	24	0.00
R208 On 07/11/2013			Buy	24	23,422.95
R208 On 06/02/2014			Buy	32	31,644.06
R208 On 06/02/2014			Sell	32	0.00
R208 On 07/11/2013			Sell	32	0.00
R208 On 07/11/2013			Buy	32	31,230.60
R208 On 06/02/2014			Buy	133	131,520.63
R208 On 06/02/2014			Sell	133	0.00
R208 On 07/11/2013			Sell	133	0.00
R208 On 07/11/2013			Buy	133	129,802.19
R208 On 06/02/2014			Buy	235	232,386.07

R208 On 06/02/2014	Bond Future	Sell	235	0.00
R208 On 07/11/2013	Bond Future	Sell	235	0.00
R208 On 07/11/2013	Bond Future	Buy	235	229,349.73
R208 On 06/02/2014	Bond Future	Buy	301	297,651.95
R208 On 06/02/2014	Bond Future	Sell	301	0.00
R208 On 07/11/2013	Bond Future	Sell	301	0.00
R208 On 07/11/2013	Bond Future	Buy	301	293,762.85
R208 On 06/02/2014	Bond Future	Buy	806	797,034.78
R208 On 06/02/2014	Bond Future	Sell	806	0.00
R208 On 07/11/2013	Bond Future	Sell	806	0.00
R208 On 07/11/2013	Bond Future	Buy	806	786,620.78
R209 Bond Future				
R209 On 07/11/2013	Bond Future	Buy	2	1,502.96
R209 On 07/11/2013	Bond Future	Sell	2	0.00
R209 On 07/11/2013	Bond Future	Buy	2	1,502.96
R209 On 07/11/2013	Bond Future	Sell	2	0.00
R209 On 06/02/2014	Bond Future	Sell	2	0.00
R209 On 06/02/2014	Bond Future	Buy	2	1,523.22
R209 On 06/02/2014	Bond Future	Sell	2	0.00
R209 On 06/02/2014	Bond Future	Buy	2	1,523.22
R209 On 06/02/2014	Bond Future	Sell	3	0.00
R209 On 06/02/2014	Bond Future	Buy	3	2,301.38
R209 On 06/02/2014	Bond Future	Sell	3	0.00
R209 On 06/02/2014	Bond Future	Buy	3	2,301.38
R209 On 07/11/2013	Bond Future	Buy	3	2,270.43
R209 On 07/11/2013	Bond Future	Sell	3	0.00
R209 On 07/11/2013	Bond Future	Buy	3	2,270.43
R209 On 07/11/2013	Bond Future	Sell	3	0.00
R209 On 07/11/2013	Bond Future	Buy	5	3,757.40
R209 On 07/11/2013	Bond Future	Sell	5	0.00
R209 On 06/02/2014	Bond Future	Sell	5	0.00
R209 On 06/02/2014	Bond Future	Buy	5	3,808.06
R209 On 07/11/2013	Bond Future	Buy	6	4,540.86
R209 On 07/11/2013	Bond Future	Sell	6	0.00
R209 On 06/02/2014	Bond Future	Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 06/02/2014			Buy	6	4,602.75
R209 On 06/02/2014			Sell	8	0.00
R209 On 06/02/2014			Buy	8	6,137.00
R209 On 07/11/2013			Buy	8	6,054.47
R209 On 07/11/2013			Sell	8	0.00
R209 On 07/11/2013			Buy	8	6,011.83
R209 On 07/11/2013			Sell	8	0.00
R209 On 06/02/2014			Sell	8	0.00
R209 On 06/02/2014			Buy	8	6,092.90
R209 On 06/02/2014			Sell	15	0.00
R209 On 06/02/2014			Buy	15	11,506.88
R209 On 07/11/2013			Buy	15	11,272.19
R209 On 07/11/2013			Sell	15	0.00
R209 On 06/02/2014			Sell	15	0.00
R209 On 06/02/2014			Buy	15	11,424.18
R209 On 07/11/2013			Buy	15	11,352.14
R209 On 07/11/2013			Sell	15	0.00
R209 On 06/02/2014			Sell	16	0.00
R209 On 06/02/2014			Buy	16	12,274.01
R209 On 07/11/2013			Buy	16	12,023.67
R209 On 07/11/2013			Sell	16	0.00
R209 On 06/02/2014			Sell	16	0.00
R209 On 06/02/2014			Buy	16	12,185.80
R209 On 07/11/2013			Buy	16	12,108.95
R209 On 07/11/2013			Sell	16	0.00
R209 On 07/11/2013			Buy	41	30,810.64
R209 On 07/11/2013			Sell	41	0.00
R209 On 06/02/2014			Sell	41	0.00
R209 On 06/02/2014			Buy	41	31,226.10
R209 On 06/02/2014			Sell	42	0.00
R209 On 06/02/2014			Buy	42	32,219.28

R209 On 07/11/2013	Bond Future	Buy	42	31,785.99
R209 On 07/11/2013	Bond Future	Sell	42	0.00
R209 On 07/11/2013	Bond Future	Buy	43	32,313.60
R209 On 07/11/2013	Bond Future	Sell	43	0.00
R209 On 06/02/2014	Bond Future	Sell	43	0.00
R209 On 06/02/2014	Bond Future	Buy	43	32,749.33
R209 On 06/02/2014	Bond Future	Sell	45	0.00
R209 On 06/02/2014	Bond Future	Buy	45	34,520.65
R209 On 07/11/2013	Bond Future	Buy	45	34,056.41
R209 On 07/11/2013	Bond Future	Sell	45	0.00
R209 On 06/02/2014	Bond Future	Sell	49	0.00
R209 On 06/02/2014	Bond Future	Buy	49	37,319.00
R209 On 07/11/2013	Bond Future	Buy	49	36,822.48
R209 On 07/11/2013	Bond Future	Sell	49	0.00
R209 On 06/02/2014	Bond Future	Sell	50	0.00
R209 On 06/02/2014	Bond Future	Buy	50	38,356.28
R209 On 07/11/2013	Bond Future	Buy	50	37,840.46
R209 On 07/11/2013	Bond Future	Sell	50	0.00
R209 On 07/11/2013	Bond Future	Buy	62	46,591.70
R209 On 07/11/2013	Bond Future	Sell	62	0.00
R209 On 06/02/2014	Bond Future	Sell	62	0.00
R209 On 06/02/2014	Bond Future	Buy	62	47,219.96
R209 On 06/02/2014	Bond Future	Sell	65	0.00
R209 On 06/02/2014	Bond Future	Buy	65	49,863.16
R209 On 07/11/2013	Bond Future	Buy	65	49,192.60
R209 On 07/11/2013	Bond Future	Sell	65	0.00
R209 On 07/11/2013	Bond Future	Buy	69	51,852.06
R209 On 07/11/2013	Bond Future	Sell	69	0.00
R209 On 07/11/2013	Bond Future	Buy	69	51,852.06
R209 On 07/11/2013	Bond Future	Sell	69	0.00
R209 On 06/02/2014	Bond Future	Sell	69	0.00
R209 On 06/02/2014	Bond Future	Buy	69	52,551.25
R209 On 06/02/2014	Bond Future	Sell	69	0.00
R209 On 06/02/2014	Bond Future	Buy	69	52,551.25

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 06/02/2014	Bond Future		Sell	71	0.00
R209 On 06/02/2014	Bond Future		Buy	71	54,465.92
R209 On 07/11/2013	Bond Future		Buy	71	53,733.45
R209 On 07/11/2013	Bond Future		Sell	71	0.00
R209 On 06/02/2014	Bond Future		Sell	72	0.00
R209 On 06/02/2014	Bond Future		Buy	72	55,233.04
R209 On 07/11/2013	Bond Future		Buy	72	54,490.26
R209 On 07/11/2013	Bond Future		Sell	72	0.00
R209 On 07/11/2013	Bond Future		Buy	78	58,615.37
R209 On 07/11/2013	Bond Future		Sell	78	0.00
R209 On 06/02/2014	Bond Future		Sell	78	0.00
R209 On 06/02/2014	Bond Future		Buy	78	59,405.76
R209 On 06/02/2014	Bond Future		Sell	81	0.00
R209 On 06/02/2014	Bond Future		Buy	81	62,137.17
R209 On 07/11/2013	Bond Future		Buy	81	61,301.55
R209 On 07/11/2013	Bond Future		Sell	81	0.00
R209 On 07/11/2013	Bond Future		Buy	86	64,627.20
R209 On 07/11/2013	Bond Future		Sell	86	0.00
R209 On 06/02/2014	Bond Future		Sell	86	0.00
R209 On 06/02/2014	Bond Future		Buy	86	65,498.66
R209 On 07/11/2013	Bond Future		Buy	90	68,112.83
R209 On 07/11/2013	Bond Future		Sell	90	0.00
R209 On 06/02/2014	Bond Future		Sell	90	0.00
R209 On 06/02/2014	Bond Future		Buy	90	69,041.30
R209 On 07/11/2013	Bond Future		Buy	132	99,195.24
R209 On 07/11/2013	Bond Future		Sell	132	0.00
R209 On 06/02/2014	Bond Future		Sell	132	0.00
R209 On 06/02/2014	Bond Future		Buy	132	100,532.82
R209 On 06/02/2014	Bond Future		Sell	138	0.00
R209 On 06/02/2014	Bond Future		Buy	138	105,863.33
R209 On 07/11/2013	Bond Future		Buy	138	104,439.67

R209 On 07/11/2013	Bond Future	Sell	138	0.00
R209 On 07/11/2013	Bond Future	Buy	152	114,224.82
R209 On 07/11/2013	Bond Future	Sell	152	0.00
R209 On 06/02/2014	Bond Future	Sell	152	0.00
R209 On 06/02/2014	Bond Future	Buy	152	115,765.07
R209 On 06/02/2014	Bond Future	Sell	159	0.00
R209 On 06/02/2014	Bond Future	Buy	159	121,972.97
R209 On 07/11/2013	Bond Future	Buy	159	120,332.66
R209 On 07/11/2013	Bond Future	Sell	159	0.00
R209 On 06/02/2014	Bond Future	Sell	439	0.00
R209 On 06/02/2014	Bond Future	Buy	439	334,347.80
R209 On 07/11/2013	Bond Future	Buy	439	329,899.32
R209 On 07/11/2013	Bond Future	Sell	439	0.00
R209 On 07/11/2013	Bond Future	Buy	456	342,674.47
R209 On 07/11/2013	Bond Future	Sell	456	0.00
R209 On 06/02/2014	Bond Future	Sell	456	0.00
R209 On 06/02/2014	Bond Future	Buy	456	347,295.21
R209 On 06/02/2014	Bond Future	Sell	457	0.00
R209 On 06/02/2014	Bond Future	Buy	457	350,576.40
R209 On 07/11/2013	Bond Future	Buy	457	345,861.80
R209 On 07/11/2013	Bond Future	Sell	457	0.00
R209 On 06/02/2014	Bond Future	Sell	473	0.00
R209 On 06/02/2014	Bond Future	Buy	473	362,850.41
R209 On 07/11/2013	Bond Future	Buy	473	357,970.75
R209 On 07/11/2013	Bond Future	Sell	473	0.00
R209 On 07/11/2013	Bond Future	Buy	590	443,372.67
R209 On 07/11/2013	Bond Future	Sell	590	0.00
R209 On 06/02/2014	Bond Future	Sell	590	0.00
R209 On 06/02/2014	Bond Future	Buy	590	449,351.26
R209 On 06/02/2014	Bond Future	Sell	614	0.00
R209 On 06/02/2014	Bond Future	Buy	614	471,015.12
R209 On 07/11/2013	Bond Future	Buy	614	464,680.85
R209 On 07/11/2013	Bond Future	Sell	614	0.00
R209 On 07/11/2013	Bond Future	Buy	1,039	780,786.78

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 07/11/2013	Bond Future		Sell	1,039	0.00
R209 On 06/02/2014	Bond Future		Sell	1,039	0.00
R209 On 06/02/2014	Bond Future		Buy	1,039	791,315.18
R209 On 06/02/2014	Bond Future		Sell	1,079	0.00
R209 On 06/02/2014	Bond Future		Buy	1,079	827,728.52
R209 On 07/11/2013	Bond Future		Buy	1,079	816,597.13
R209 On 07/11/2013	Bond Future		Sell	1,079	0.00
R209 On 06/02/2014	Bond Future		Sell	1,788	0.00
R209 On 06/02/2014	Bond Future		Buy	1,788	1,361,762.79
R209 On 07/11/2013	Bond Future		Buy	1,788	1,343,644.63
R209 On 07/11/2013	Bond Future		Sell	1,788	0.00
R209 On 06/02/2014	Bond Future		Sell	1,858	0.00
R209 On 06/02/2014	Bond Future		Buy	1,858	1,425,319.36
R209 On 07/11/2013	Bond Future		Buy	1,858	1,406,151.49
R209 On 07/11/2013	Bond Future		Sell	1,858	0.00
R209 On 07/11/2013	Bond Future		Buy	2,074	1,558,567.65
R209 On 07/11/2013	Bond Future		Sell	2,074	0.00
R209 On 06/02/2014	Bond Future		Sell	2,074	0.00
R209 On 06/02/2014	Bond Future		Buy	2,074	1,579,583.91
R209 On 06/02/2014	Bond Future		Sell	2,155	0.00
R209 On 06/02/2014	Bond Future		Buy	2,155	1,653,155.67
R209 On 07/11/2013	Bond Future		Buy	2,155	1,630,923.83
R209 On 07/11/2013	Bond Future		Sell	2,155	0.00
R209 On 06/02/2014	Bond Future		Sell	7,500	0.00
R209 On 06/02/2014	Bond Future		Buy	7,500	5,753,442.00
R209 On 07/11/2013	Bond Future		Buy	7,500	5,676,069.00
R209 On 07/11/2013	Bond Future		Sell	7,500	0.00
R210 Bond Future					
R210 On 06/02/2014	Bond Future		Sell	3	0.00
R210 On 06/02/2014	Bond Future		Buy	3	4,848.45
R210 On 07/11/2013	Bond Future		Buy	3	4,782.69

R210 On 07/11/2013	Bond Future	Sell	3	0.00
R210 On 06/02/2014	Bond Future	Sell	5	0.00
R210 On 06/02/2014	Bond Future	Buy	5	8,080.75
R210 On 06/02/2014	Bond Future	Sell	5	0.00
R210 On 06/02/2014	Bond Future	Buy	5	8,080.75
R210 On 07/11/2013	Bond Future	Buy	5	7,971.15
R210 On 07/11/2013	Bond Future	Sell	5	0.00
R210 On 07/11/2013	Bond Future	Buy	5	7,971.15
R210 On 07/11/2013	Bond Future	Sell	5	0.00
R210 On 06/02/2014	Bond Future	Sell	9	0.00
R210 On 06/02/2014	Bond Future	Buy	9	14,545.35
R210 On 07/11/2013	Bond Future	Buy	9	14,348.07
R210 On 07/11/2013	Bond Future	Sell	9	0.00
R210 On 06/02/2014	Bond Future	Sell	10	0.00
R210 On 06/02/2014	Bond Future	Buy	10	16,161.50
R210 On 07/11/2013	Bond Future	Buy	10	15,942.30
R210 On 07/11/2013	Bond Future	Sell	10	0.00
R210 On 06/02/2014	Bond Future	Sell	12	0.00
R210 On 06/02/2014	Bond Future	Buy	12	19,393.80
R210 On 07/11/2013	Bond Future	Buy	12	19,130.76
R210 On 07/11/2013	Bond Future	Sell	12	0.00
R210 On 06/02/2014	Bond Future	Sell	13	0.00
R210 On 06/02/2014	Bond Future	Buy	13	21,009.95
R210 On 07/11/2013	Bond Future	Buy	13	20,724.99
R210 On 07/11/2013	Bond Future	Sell	13	0.00
R210 On 06/02/2014	Bond Future	Sell	14	0.00
R210 On 06/02/2014	Bond Future	Buy	14	22,626.10
R210 On 07/11/2013	Bond Future	Buy	14	22,319.22
R210 On 07/11/2013	Bond Future	Sell	14	0.00
R210 On 06/02/2014	Bond Future	Sell	25	0.00
R210 On 06/02/2014	Bond Future	Buy	25	40,403.75
R210 On 06/02/2014	Bond Future	Sell	25	0.00
R210 On 06/02/2014	Bond Future	Buy	25	40,403.75
R210 On 07/11/2013	Bond Future	Buy	25	39,855.75

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 07/11/2013			Sell	25	0.00
R210 On 07/11/2013			Buy	25	39,855.75
R210 On 07/11/2013			Sell	25	0.00
R210 On 06/02/2014			Sell	26	0.00
R210 On 06/02/2014			Buy	26	42,019.90
R210 On 07/11/2013			Buy	26	41,449.98
R210 On 07/11/2013			Sell	26	0.00
R210 On 06/02/2014			Sell	30	0.00
R210 On 06/02/2014			Buy	30	48,484.50
R210 On 06/02/2014			Sell	30	0.00
R210 On 06/02/2014			Buy	30	48,484.50
R210 On 07/11/2013			Buy	30	47,826.90
R210 On 07/11/2013			Sell	30	0.00
R210 On 07/11/2013			Buy	30	47,826.90
R210 On 07/11/2013			Sell	30	0.00
R210 On 06/02/2014			Sell	35	0.00
R210 On 06/02/2014			Buy	35	56,565.25
R210 On 07/11/2013			Buy	35	55,798.05
R210 On 07/11/2013			Sell	35	0.00
R210 On 06/02/2014			Sell	40	0.00
R210 On 06/02/2014			Buy	40	64,646.00
R210 On 07/11/2013			Buy	40	63,769.20
R210 On 07/11/2013			Sell	40	0.00
R210 On 06/02/2014			Sell	71	0.00
R210 On 06/02/2014			Buy	71	114,746.65
R210 On 07/11/2013			Buy	71	113,190.33
R210 On 07/11/2013			Sell	71	0.00
R210 On 06/02/2014			Sell	284	0.00
R210 On 06/02/2014			Buy	284	458,986.60
R210 On 07/11/2013			Buy	284	452,761.32
R210 On 07/11/2013			Sell	284	0.00

R210 On 06/02/2014	Bond Future	Sell	600	0.00
R210 On 06/02/2014	Bond Future	Buy	600	969,690.00
R210 On 07/11/2013	Bond Future	Buy	600	956,538.00
R210 On 07/11/2013	Bond Future	Sell	600	0.00
R212 Bond Future				
R212 On 07/11/2013	Bond Future	Sell	4	0.00
R212 On 07/11/2013	Bond Future	Buy	4	5,273.18
R212 On 06/02/2014	Bond Future	Buy	4	5,277.65
R212 On 06/02/2014	Bond Future	Sell	4	0.00
R212 On 06/02/2014	Bond Future	Buy	4	5,270.24
R212 On 06/02/2014	Bond Future	Sell	4	0.00
R212 On 07/11/2013	Bond Future	Sell	4	0.00
R212 On 07/11/2013	Bond Future	Buy	4	5,272.80
R212 On 06/02/2014	Bond Future	Sell	5	0.00
R212 On 06/02/2014	Bond Future	Buy	5	6,587.80
R212 On 07/11/2013	Bond Future	Buy	5	6,591.00
R212 On 07/11/2013	Bond Future	Sell	5	0.00
R212 On 07/11/2013	Bond Future	Buy	6	7,909.76
R212 On 07/11/2013	Bond Future	Sell	6	0.00
R212 On 06/02/2014	Bond Future	Sell	6	0.00
R212 On 06/02/2014	Bond Future	Buy	6	7,916.47
R212 On 07/11/2013	Bond Future	Buy	9	11,864.65
R212 On 07/11/2013	Bond Future	Sell	9	0.00
R212 On 06/02/2014	Bond Future	Sell	9	0.00
R212 On 06/02/2014	Bond Future	Buy	9	11,874.71
R212 On 06/02/2014	Bond Future	Sell	9	0.00
R212 On 06/02/2014	Bond Future	Buy	9	11,858.04
R212 On 07/11/2013	Bond Future	Buy	9	11,863.80
R212 On 07/11/2013	Bond Future	Sell	9	0.00
R212 On 07/11/2013	Bond Future	Sell	10	0.00
R212 On 07/11/2013	Bond Future	Buy	10	13,182.94
R212 On 07/11/2013	Bond Future	Buy	10	13,182.94
R212 On 07/11/2013	Bond Future	Sell	10	0.00
R212 On 07/11/2013	Bond Future	Sell	10	0.00
R212 On 07/11/2013	Bond Future	Buy	10	13,182.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 06/02/2014	Bond Future		Buy	10	13,194.12
R212 On 06/02/2014	Bond Future		Sell	10	0.00
R212 On 06/02/2014	Bond Future		Sell	10	0.00
R212 On 06/02/2014	Bond Future		Buy	10	13,194.12
R212 On 06/02/2014	Bond Future		Buy	10	13,175.60
R212 On 06/02/2014	Bond Future		Sell	10	0.00
R212 On 06/02/2014	Bond Future		Sell	10	0.00
R212 On 06/02/2014	Bond Future		Buy	10	13,175.60
R212 On 07/11/2013	Bond Future		Buy	10	13,182.00
R212 On 07/11/2013	Bond Future		Sell	10	0.00
R212 On 07/11/2013	Bond Future		Buy	16	21,092.71
R212 On 07/11/2013	Bond Future		Sell	16	0.00
R212 On 06/02/2014	Bond Future		Sell	16	0.00
R212 On 06/02/2014	Bond Future		Buy	16	21,110.59
R212 On 07/11/2013	Bond Future		Buy	17	22,409.40
R212 On 07/11/2013	Bond Future		Sell	17	0.00
R212 On 07/11/2013	Bond Future		Buy	17	22,411.00
R212 On 07/11/2013	Bond Future		Sell	17	0.00
R212 On 06/02/2014	Bond Future		Sell	17	0.00
R212 On 06/02/2014	Bond Future		Buy	17	22,398.52
R212 On 06/02/2014	Bond Future		Sell	17	0.00
R212 On 06/02/2014	Bond Future		Buy	17	22,430.00
R212 On 06/02/2014	Bond Future		Sell	18	0.00
R212 On 06/02/2014	Bond Future		Buy	18	23,716.08
R212 On 07/11/2013	Bond Future		Buy	18	23,727.60
R212 On 07/11/2013	Bond Future		Sell	18	0.00
R212 On 07/11/2013	Bond Future		Buy	23	30,320.76
R212 On 07/11/2013	Bond Future		Sell	23	0.00
R212 On 06/02/2014	Bond Future		Sell	23	0.00
R212 On 06/02/2014	Bond Future		Buy	23	30,346.47
R212 On 07/11/2013	Bond Future		Buy	24	31,636.80

R212 On 07/11/2013	Bond Future	Sell	24	0.00
R212 On 06/02/2014	Bond Future	Sell	24	0.00
R212 On 06/02/2014	Bond Future	Buy	24	31,621.44
R212 On 07/11/2013	Bond Future	Buy	38	50,095.18
R212 On 07/11/2013	Bond Future	Sell	38	0.00
R212 On 06/02/2014	Bond Future	Sell	38	0.00
R212 On 06/02/2014	Bond Future	Buy	38	50,137.65
R212 On 06/02/2014	Bond Future	Sell	38	0.00
R212 On 06/02/2014	Bond Future	Buy	38	50,067.28
R212 On 07/11/2013	Bond Future	Buy	38	50,091.60
R212 On 07/11/2013	Bond Future	Sell	38	0.00
R212 On 07/11/2013	Bond Future	Buy	43	56,686.65
R212 On 07/11/2013	Bond Future	Sell	43	0.00
R212 On 06/02/2014	Bond Future	Sell	43	0.00
R212 On 06/02/2014	Bond Future	Buy	43	56,734.71
R212 On 06/02/2014	Bond Future	Sell	44	0.00
R212 On 06/02/2014	Bond Future	Buy	44	57,972.64
R212 On 07/11/2013	Bond Future	Buy	44	58,000.80
R212 On 07/11/2013	Bond Future	Sell	44	0.00
R212 On 07/11/2013	Bond Future	Buy	58	76,461.06
R212 On 07/11/2013	Bond Future	Sell	58	0.00
R212 On 06/02/2014	Bond Future	Sell	58	0.00
R212 On 06/02/2014	Bond Future	Buy	58	76,525.89
R212 On 07/11/2013	Bond Future	Buy	59	77,773.80
R212 On 07/11/2013	Bond Future	Sell	59	0.00
R212 On 06/02/2014	Bond Future	Sell	59	0.00
R212 On 06/02/2014	Bond Future	Buy	59	77,736.04
R212 On 07/11/2013	Bond Future	Buy	65	85,683.00
R212 On 07/11/2013	Bond Future	Sell	65	0.00
R212 On 07/11/2013	Bond Future	Buy	65	85,689.12
R212 On 07/11/2013	Bond Future	Sell	65	0.00
R212 On 06/02/2014	Bond Future	Sell	65	0.00
R212 On 06/02/2014	Bond Future	Buy	65	85,641.40
R212 On 06/02/2014	Bond Future	Sell	65	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 06/02/2014			Buy	65	85,761.77
R212 On 07/11/2013			Buy	95	125,237.94
R212 On 07/11/2013			Sell	95	0.00
R212 On 06/02/2014			Sell	95	0.00
R212 On 06/02/2014			Buy	95	125,344.13
R212 On 06/02/2014			Sell	95	0.00
R212 On 06/02/2014			Buy	95	125,168.20
R212 On 07/11/2013			Buy	95	125,229.00
R212 On 07/11/2013			Sell	95	0.00
R212 On 07/11/2013			Buy	110	145,012.35
R212 On 07/11/2013			Sell	110	0.00
R212 On 06/02/2014			Sell	110	0.00
R212 On 06/02/2014			Buy	110	145,135.31
R212 On 07/11/2013			Buy	111	146,320.20
R212 On 07/11/2013			Sell	111	0.00
R212 On 06/02/2014			Sell	111	0.00
R212 On 06/02/2014			Buy	111	146,249.16
R212 On 07/11/2013			Buy	118	155,558.70
R212 On 07/11/2013			Sell	118	0.00
R212 On 06/02/2014			Sell	118	0.00
R212 On 06/02/2014			Buy	118	155,690.60
R212 On 06/02/2014			Sell	120	0.00
R212 On 06/02/2014			Buy	120	158,107.20
R212 On 07/11/2013			Buy	120	158,184.00
R212 On 07/11/2013			Sell	120	0.00
R212 On 07/11/2013			Sell	121	0.00
R212 On 07/11/2013			Buy	121	159,513.59
R212 On 06/02/2014			Buy	121	159,648.84
R212 On 06/02/2014			Sell	121	0.00
R212 On 07/11/2013			Sell	123	0.00
R212 On 07/11/2013			Buy	123	162,138.60

R212 On 06/02/2014	Bond Future	Buy	123	162,059.88
R212 On 06/02/2014	Bond Future	Sell	123	0.00
R212 On 07/11/2013	Bond Future	Sell	131	0.00
R212 On 07/11/2013	Bond Future	Buy	131	172,696.53
R212 On 06/02/2014	Bond Future	Buy	131	172,842.96
R212 On 06/02/2014	Bond Future	Sell	131	0.00
R212 On 07/11/2013	Bond Future	Sell	132	0.00
R212 On 07/11/2013	Bond Future	Buy	132	174,002.40
R212 On 06/02/2014	Bond Future	Buy	132	173,917.92
R212 On 06/02/2014	Bond Future	Sell	132	0.00
R212 On 07/11/2013	Bond Future	Sell	224	0.00
R212 On 07/11/2013	Bond Future	Buy	224	295,297.88
R212 On 06/02/2014	Bond Future	Buy	224	295,548.27
R212 On 06/02/2014	Bond Future	Sell	224	0.00
R212 On 07/11/2013	Bond Future	Sell	225	0.00
R212 On 07/11/2013	Bond Future	Buy	225	296,595.00
R212 On 06/02/2014	Bond Future	Buy	225	296,451.00
R212 On 06/02/2014	Bond Future	Sell	225	0.00
R212 On 07/11/2013	Bond Future	Buy	239	315,072.29
R212 On 07/11/2013	Bond Future	Sell	239	0.00
R212 On 06/02/2014	Bond Future	Sell	239	0.00
R212 On 06/02/2014	Bond Future	Buy	239	315,339.44
R212 On 06/02/2014	Bond Future	Sell	241	0.00
R212 On 06/02/2014	Bond Future	Buy	241	317,531.96
R212 On 07/11/2013	Bond Future	Buy	241	317,686.20
R212 On 07/11/2013	Bond Future	Sell	241	0.00
R212 On 07/11/2013	Bond Future	Buy	847	1,116,595.10
R212 On 07/11/2013	Bond Future	Sell	847	0.00
R212 On 06/02/2014	Bond Future	Buy	847	1,117,541.88
R212 On 06/02/2014	Bond Future	Sell	847	0.00
R212 On 07/11/2013	Bond Future	Sell	869	0.00
R212 On 07/11/2013	Bond Future	Buy	869	1,145,597.57
R212 On 06/02/2014	Bond Future	Buy	869	1,146,568.94
R212 On 06/02/2014	Bond Future	Sell	869	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 07/11/2013	Bond Future		Sell	877	0.00
R212 On 07/11/2013	Bond Future		Buy	877	1,156,061.40
R212 On 06/02/2014	Bond Future		Buy	877	1,155,500.12
R212 On 06/02/2014	Bond Future		Sell	877	0.00
R212 On 07/11/2013	Bond Future		Sell	880	0.00
R212 On 07/11/2013	Bond Future		Buy	880	1,160,098.81
R212 On 06/02/2014	Bond Future		Buy	880	1,161,082.47
R212 On 06/02/2014	Bond Future		Sell	880	0.00
R212 On 07/11/2013	Bond Future		Sell	888	0.00
R212 On 07/11/2013	Bond Future		Buy	888	1,170,561.60
R212 On 06/02/2014	Bond Future		Buy	888	1,169,993.28
R212 On 06/02/2014	Bond Future		Sell	888	0.00
R212 On 07/11/2013	Bond Future		Sell	1,088	0.00
R212 On 07/11/2013	Bond Future		Buy	1,088	1,434,303.98
R212 On 06/02/2014	Bond Future		Buy	1,088	1,435,520.15
R212 On 06/02/2014	Bond Future		Sell	1,088	0.00
R212 On 07/11/2013	Bond Future		Sell	1,098	0.00
R212 On 07/11/2013	Bond Future		Buy	1,098	1,447,383.60
R212 On 06/02/2014	Bond Future		Buy	1,098	1,446,680.88
R212 On 06/02/2014	Bond Future		Sell	1,098	0.00
R212 On 07/11/2013	Bond Future		Sell	1,408	0.00
R212 On 07/11/2013	Bond Future		Buy	1,408	1,856,158.09
R212 On 06/02/2014	Bond Future		Buy	1,408	1,857,731.96
R212 On 06/02/2014	Bond Future		Sell	1,408	0.00
R212 On 07/11/2013	Bond Future		Sell	1,420	0.00
R212 On 07/11/2013	Bond Future		Buy	1,420	1,871,844.00
R212 On 06/02/2014	Bond Future		Buy	1,420	1,870,935.20
R212 On 06/02/2014	Bond Future		Sell	1,420	0.00
R212 On 07/11/2013	Bond Future		Sell	2,056	0.00
R212 On 07/11/2013	Bond Future		Buy	2,056	2,710,412.67
R212 On 06/02/2014	Bond Future		Buy	2,056	2,712,710.87

R212 On 06/02/2014	Bond Future	Sell	2,056	0.00
R212 On 07/11/2013	Bond Future	Sell	2,074	0.00
R212 On 07/11/2013	Bond Future	Buy	2,074	2,733,946.80
R212 On 06/02/2014	Bond Future	Buy	2,074	2,732,619.44
R212 On 06/02/2014	Bond Future	Sell	2,074	0.00
R212 On 07/11/2013	Bond Future	Sell	4,056	0.00
R212 On 07/11/2013	Bond Future	Buy	4,056	5,347,000.87
R212 On 06/02/2014	Bond Future	Buy	4,056	5,351,534.67
R212 On 06/02/2014	Bond Future	Sell	4,056	0.00
R212 On 07/11/2013	Bond Future	Sell	4,093	0.00
R212 On 07/11/2013	Bond Future	Buy	4,093	5,395,392.60
R212 On 06/02/2014	Bond Future	Buy	4,093	5,392,773.08
R212 On 06/02/2014	Bond Future	Sell	4,093	0.00
R212 On 07/11/2013	Bond Future	Sell	10,847	0.00
R212 On 07/11/2013	Bond Future	Buy	10,847	14,299,536.10
R212 On 06/02/2014	Bond Future	Sell	10,847	0.00
R212 On 06/02/2014	Bond Future	Buy	10,847	14,311,660.88
R213 Bond Future				
R213 On 06/02/2014	Bond Future	Sell	2	0.00
R213 On 06/02/2014	Bond Future	Buy	2	1,756.47
R213 On 07/11/2013	Bond Future	Buy	2	1,732.62
R213 On 07/11/2013	Bond Future	Sell	2	0.00
R213 On 06/02/2014	Bond Future	Sell	6	0.00
R213 On 06/02/2014	Bond Future	Buy	6	5,269.42
R213 On 07/11/2013	Bond Future	Buy	6	5,197.86
R213 On 07/11/2013	Bond Future	Sell	6	0.00
R213 On 06/02/2014	Bond Future	Sell	63	0.00
R213 On 06/02/2014	Bond Future	Buy	63	55,328.91
R213 On 07/11/2013	Bond Future	Buy	63	54,577.58
R213 On 07/11/2013	Bond Future	Sell	63	0.00
R213 On 06/02/2014	Bond Future	Sell	69	0.00
R213 On 06/02/2014	Bond Future	Buy	69	60,598.33
R213 On 07/11/2013	Bond Future	Buy	69	59,775.45
R213 On 07/11/2013	Bond Future	Sell	69	0.00
R213 On 06/02/2014	Bond Future	Sell	96	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R213 On 06/02/2014			Buy	96	84,310.71
R213 On 07/11/2013			Buy	96	83,165.84
R213 On 07/11/2013			Sell	96	0.00
R213 On 06/02/2014			Sell	361	0.00
R213 On 06/02/2014			Buy	361	317,043.41
R213 On 07/11/2013			Buy	361	312,738.20
R213 On 07/11/2013			Sell	361	0.00
R213 On 06/02/2014			Sell	410	0.00
R213 On 06/02/2014			Buy	410	360,077.01
R213 On 07/11/2013			Buy	410	355,187.43
R213 On 07/11/2013			Sell	410	0.00
R213 On 06/02/2014			Sell	448	0.00
R213 On 06/02/2014			Buy	448	393,450.00
R213 On 07/11/2013			Buy	448	388,107.24
R213 On 07/11/2013			Sell	448	0.00
R213 On 06/02/2014			Buy	800	700,188.48
R213 On 06/02/2014			Sell	800	0.00
R213 On 06/02/2014			Sell	800	0.00
R213 On 06/02/2014			Buy	800	700,188.48
R213 On 06/02/2014			Sell	1,069	0.00
R213 On 06/02/2014			Buy	1,069	938,834.93
R213 On 07/11/2013			Buy	1,069	926,086.25
R213 On 07/11/2013			Sell	1,069	0.00
R213 On 06/02/2014			Sell	1,819	0.00
R213 On 06/02/2014			Buy	1,819	1,597,512.38
R213 On 07/11/2013			Buy	1,819	1,575,819.35
R213 On 07/11/2013			Sell	1,819	0.00
R213 On 06/02/2014			Sell	2,310	0.00
R213 On 06/02/2014			Buy	2,310	2,028,726.55
R213 On 07/11/2013			Buy	2,310	2,001,177.95
R213 On 07/11/2013			Sell	2,310	0.00

R213 On 06/02/2014	Bond Future	Buy	6,653	5,842,908.10
R213 On 06/02/2014	Bond Future	Sell	6,653	0.00
R213 On 07/11/2013	Bond Future	Buy	6,653	5,763,565.75
R213 On 07/11/2013	Bond Future	Sell	6,653	0.00
R214 Bond Future				
R214 On 06/02/2014	Bond Future	Sell	2	0.00
R214 On 06/02/2014	Bond Future	Buy	2	1,542.00
R214 On 07/11/2013	Bond Future	Buy	2	1,521.06
R214 On 07/11/2013	Bond Future	Sell	2	0.00
R214 On 06/02/2014	Bond Future	Sell	17	0.00
R214 On 06/02/2014	Bond Future	Buy	17	13,107.01
R214 On 07/11/2013	Bond Future	Buy	17	12,929.04
R214 On 07/11/2013	Bond Future	Sell	17	0.00
R214 On 06/02/2014	Bond Future	Sell	19	0.00
R214 On 06/02/2014	Bond Future	Buy	19	14,649.02
R214 On 07/11/2013	Bond Future	Buy	19	14,450.10
R214 On 07/11/2013	Bond Future	Sell	19	0.00
R214 On 06/02/2014	Bond Future	Sell	32	0.00
R214 On 06/02/2014	Bond Future	Buy	32	24,672.03
R214 On 07/11/2013	Bond Future	Buy	32	24,337.01
R214 On 07/11/2013	Bond Future	Sell	32	0.00
R214 On 06/02/2014	Bond Future	Sell	114	0.00
R214 On 06/02/2014	Bond Future	Buy	114	87,894.09
R214 On 07/11/2013	Bond Future	Buy	114	86,700.59
R214 On 07/11/2013	Bond Future	Sell	114	0.00
R214 On 06/02/2014	Bond Future	Sell	124	0.00
R214 On 06/02/2014	Bond Future	Buy	124	95,604.10
R214 On 07/11/2013	Bond Future	Buy	124	94,305.91
R214 On 07/11/2013	Bond Future	Sell	124	0.00
R214 On 06/02/2014	Bond Future	Sell	136	0.00
R214 On 06/02/2014	Bond Future	Buy	136	104,856.11
R214 On 07/11/2013	Bond Future	Buy	136	103,432.28
R214 On 07/11/2013	Bond Future	Sell	136	0.00
R214 On 06/02/2014	Bond Future	Sell	294	0.00
R214 On 06/02/2014	Bond Future	Buy	294	226,674.24

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R214 On 07/11/2013			Buy	294	223,596.26
R214 On 07/11/2013			Sell	294	0.00
R214 On 06/02/2014			Sell	503	0.00
R214 On 06/02/2014			Buy	503	387,813.40
R214 On 07/11/2013			Buy	503	382,547.34
R214 On 07/11/2013			Sell	503	0.00
R214 On 06/02/2014			Sell	609	0.00
R214 On 06/02/2014			Buy	609	469,539.49
R214 On 07/11/2013			Buy	609	463,163.68
R214 On 07/11/2013			Sell	609	0.00
R214 On 06/02/2014			Buy	1,850	1,426,351.48
R214 On 06/02/2014			Sell	1,850	0.00
R214 On 07/11/2013			Sell	1,850	0.00
R214 On 07/11/2013			Buy	1,850	1,406,983.28
R248 Bond Future					
R248 On 06/02/2014			Sell	2	0.00
R248 On 06/02/2014			Buy	2	1,991.20
R248 On 07/11/2013			Buy	2	1,964.16
R248 On 07/11/2013			Sell	2	0.00
R248 On 06/02/2014			Sell	8	0.00
R248 On 06/02/2014			Buy	8	7,964.79
R248 On 07/11/2013			Buy	8	7,856.64
R248 On 07/11/2013			Sell	8	0.00
R248 On 06/02/2014			Sell	80	0.00
R248 On 06/02/2014			Buy	80	79,647.87
R248 On 07/11/2013			Buy	80	78,566.35
R248 On 07/11/2013			Sell	80	0.00
R248 On 06/02/2014			Sell	89	0.00
R248 On 06/02/2014			Buy	89	88,608.26
R248 On 07/11/2013			Buy	89	87,405.07
R248 On 07/11/2013			Sell	89	0.00

R248 On 06/02/2014	Bond Future	Sell	121	0.00
R248 On 06/02/2014	Bond Future	Buy	121	120,467.41
R248 On 07/11/2013	Bond Future	Buy	121	118,831.61
R248 On 07/11/2013	Bond Future	Sell	121	0.00
R248 On 06/02/2014	Bond Future	Sell	456	0.00
R248 On 06/02/2014	Bond Future	Buy	456	453,992.87
R248 On 07/11/2013	Bond Future	Buy	456	447,828.21
R248 On 07/11/2013	Bond Future	Sell	456	0.00
R248 On 06/02/2014	Bond Future	Sell	512	0.00
R248 On 06/02/2014	Bond Future	Buy	512	509,746.38
R248 On 07/11/2013	Bond Future	Buy	512	502,824.65
R248 On 07/11/2013	Bond Future	Sell	512	0.00
R248 On 06/02/2014	Bond Future	Sell	579	0.00
R248 On 06/02/2014	Bond Future	Buy	579	576,451.47
R248 On 07/11/2013	Bond Future	Buy	579	568,623.97
R248 On 07/11/2013	Bond Future	Sell	579	0.00
R248 On 06/02/2014	Bond Future	Sell	1,379	0.00
R248 On 06/02/2014	Bond Future	Buy	1,379	1,372,930.19
R248 On 07/11/2013	Bond Future	Buy	1,379	1,354,287.49
R248 On 07/11/2013	Bond Future	Sell	1,379	0.00
R248 On 06/02/2014	Bond Future	Sell	2,347	0.00
R248 On 06/02/2014	Bond Future	Buy	2,347	2,336,669.44
R248 On 07/11/2013	Bond Future	Buy	2,347	2,304,940.35
R248 On 07/11/2013	Bond Future	Sell	2,347	0.00
R248 On 06/02/2014	Bond Future	Sell	3,002	0.00
R248 On 06/02/2014	Bond Future	Buy	3,002	2,988,786.40
R248 On 07/11/2013	Bond Future	Buy	3,002	2,948,202.36
R248 On 07/11/2013	Bond Future	Sell	3,002	0.00
R248 On 06/02/2014	Bond Future	Sell	8,575	0.00
R248 On 06/02/2014	Bond Future	Buy	8,575	8,537,256.28
R248 On 07/11/2013	Bond Future	Buy	8,575	8,421,330.86
R248 On 07/11/2013	Bond Future	Sell	8,575	0.00

Grand Total for Daily Detailed Turnover:

447,670

672,480,671.27