



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 04/02/2014

To Date : 04/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Buy	2	8,523.28
ALBI On 06/02/2014	Index Future		Sell	2	0.00
ALBI On 06/02/2014	Index Future		Buy	2	8,523.28
ALBI On 06/02/2014	Index Future		Sell	2	0.00
ALBI On 06/02/2014	Index Future		Buy	2	8,523.28
ALBI On 06/02/2014	Index Future		Sell	2	0.00
ALBI On 06/02/2014	Index Future		Buy	3	12,784.92
ALBI On 06/02/2014	Index Future		Sell	3	0.00
ALBI On 06/02/2014	Index Future		Buy	3	12,784.92
ALBI On 06/02/2014	Index Future		Sell	3	0.00
ALBI On 06/02/2014	Index Future		Buy	7	29,831.48
ALBI On 06/02/2014	Index Future		Sell	7	0.00
ALBI On 06/02/2014	Index Future		Buy	9	38,354.76
ALBI On 06/02/2014	Index Future		Sell	9	0.00
ALBI On 06/02/2014	Index Future		Buy	12	51,139.68
ALBI On 06/02/2014	Index Future		Sell	12	0.00
ALBI On 06/02/2014	Index Future		Buy	33	140,634.12
ALBI On 06/02/2014	Index Future		Sell	33	0.00
ALBI On 06/02/2014	Index Future		Sell	73	0.00

ALBI On 06/02/2014	Index Future	Buy	73	311,099.72
ALBI On 06/02/2014	Index Future	Sell	95	0.00
ALBI On 06/02/2014	Index Future	Buy	95	405,638.60
ALBI On 08/05/2014	Index Future	Sell	95	0.00
ALBI On 08/05/2014	Index Future	Buy	95	411,658.75

Govi Total Return Index

GOVI On 08/05/2014	GOVI	Sell	5	0.00
GOVI On 08/05/2014	GOVI	Buy	5	21,430.75
GOVI On 06/02/2014	GOVI	Buy	5	21,117.05
GOVI On 06/02/2014	GOVI	Sell	5	0.00
GOVI On 08/05/2014	GOVI	Sell	18	0.00
GOVI On 08/05/2014	GOVI	Buy	18	77,150.70
GOVI On 06/02/2014	GOVI	Buy	18	76,021.38
GOVI On 06/02/2014	GOVI	Sell	18	0.00
GOVI On 08/05/2014	GOVI	Sell	23	0.00
GOVI On 08/05/2014	GOVI	Buy	23	98,581.45
GOVI On 06/02/2014	GOVI	Buy	23	97,138.43
GOVI On 06/02/2014	GOVI	Sell	23	0.00
GOVI On 08/05/2014	GOVI	Buy	38	162,873.70
GOVI On 08/05/2014	GOVI	Sell	38	0.00
GOVI On 06/02/2014	GOVI	Buy	38	160,489.58
GOVI On 06/02/2014	GOVI	Sell	38	0.00

Inflation Linked Bond Index

ILBI On 06/02/2014	Index Future	Buy	1	5,261.66
ILBI On 06/02/2014	Index Future	Sell	1	0.00
ILBI On 06/02/2014	Index Future	Buy	1	5,261.66
ILBI On 06/02/2014	Index Future	Sell	1	0.00
ILBI On 07/08/2014	Index Future	Sell	1	0.00
ILBI On 07/08/2014	Index Future	Buy	1	5,427.13
ILBI On 07/08/2014	Index Future	Sell	1	0.00
ILBI On 07/08/2014	Index Future	Buy	1	5,427.13
ILBI On 06/02/2014	Index Future	Sell	4	0.00
ILBI On 06/02/2014	Index Future	Buy	4	21,046.64
ILBI On 07/08/2014	Index Future	Sell	4	0.00
ILBI On 07/08/2014	Index Future	Buy	4	21,708.52

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ILBI On 06/02/2014	Index Future		Buy	9	47,354.94
ILBI On 06/02/2014	Index Future		Sell	9	0.00
ILBI On 07/08/2014	Index Future		Sell	9	0.00
ILBI On 07/08/2014	Index Future		Buy	9	48,844.17
ILBI On 06/02/2014	Index Future		Buy	28	147,326.48
ILBI On 06/02/2014	Index Future		Sell	28	0.00
ILBI On 07/08/2014	Index Future		Sell	28	0.00
ILBI On 07/08/2014	Index Future		Buy	28	151,959.64
ILBI On 06/02/2014	Index Future		Buy	56	294,652.96
ILBI On 06/02/2014	Index Future		Sell	56	0.00
ILBI On 07/08/2014	Index Future		Sell	56	0.00
ILBI On 07/08/2014	Index Future		Buy	56	303,919.28
ILBI On 06/02/2014	Index Future		Buy	91	478,811.06
ILBI On 06/02/2014	Index Future		Sell	91	0.00
ILBI On 07/08/2014	Index Future		Sell	91	0.00
ILBI On 07/08/2014	Index Future		Buy	91	493,868.83
ILBI On 06/02/2014	Index Future		Buy	190	999,715.40
ILBI On 06/02/2014	Index Future		Sell	190	0.00
ILBI On 07/08/2014	Index Future		Buy	190	1,031,154.70
ILBI On 07/08/2014	Index Future		Sell	190	0.00
Jibar Tradeable Future					
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,327,500.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,328,000.00
New Inflation Linked Index					
IGOV On 06/02/2014	Index Future		Buy	11	21,352.43
IGOV On 06/02/2014	Index Future		Sell	11	0.00
IGOV On 08/05/2014	Index Future		Sell	11	0.00
IGOV On 08/05/2014	Index Future		Buy	11	21,674.95
IGOV On 06/02/2014	Index Future		Buy	16	30,989.76

IGOV On 06/02/2014	Index Future	Sell	16	0.00
IGOV On 07/08/2014	Index Future	Buy	16	31,964.32
IGOV On 07/08/2014	Index Future	Sell	16	0.00
IGOV On 06/02/2014	Index Future	Buy	62	120,350.06
IGOV On 06/02/2014	Index Future	Sell	62	0.00
IGOV On 08/05/2014	Index Future	Sell	62	0.00
IGOV On 08/05/2014	Index Future	Buy	62	122,167.90
IGOV On 06/02/2014	Index Future	Buy	160	310,580.80
IGOV On 06/02/2014	Index Future	Sell	160	0.00
IGOV On 08/05/2014	Index Future	Sell	160	0.00
IGOV On 08/05/2014	Index Future	Buy	160	315,272.00
IGOV On 06/02/2014	Index Future	Buy	233	452,283.29
IGOV On 06/02/2014	Index Future	Sell	233	0.00
IGOV On 08/05/2014	Index Future	Buy	233	459,114.85
IGOV On 08/05/2014	Index Future	Sell	233	0.00
IGOV On 06/02/2014	Index Future	Sell	320	0.00
IGOV On 06/02/2014	Index Future	Buy	320	621,161.60
IGOV On 08/05/2014	Index Future	Buy	320	630,544.00
IGOV On 08/05/2014	Index Future	Sell	320	0.00

R157 Bond Future

R157 On 06/02/2014	Bond Future	Buy	19	21,833.37
R157 On 06/02/2014	Bond Future	Sell	19	0.00
R157 On 08/05/2014	Bond Future	Sell	19	0.00
R157 On 08/05/2014	Bond Future	Buy	19	20,866.04
R157 On 06/02/2014	Bond Future	Buy	29	33,324.62
R157 On 06/02/2014	Bond Future	Sell	29	0.00
R157 On 08/05/2014	Bond Future	Sell	29	0.00
R157 On 08/05/2014	Bond Future	Buy	29	31,848.16
R157 On 06/02/2014	Bond Future	Sell	49	0.00
R157 On 06/02/2014	Bond Future	Buy	49	56,307.12
R157 On 08/05/2014	Bond Future	Sell	49	0.00
R157 On 08/05/2014	Bond Future	Buy	49	53,812.41
R157 On 06/02/2014	Bond Future	Buy	56	64,350.99
R157 On 06/02/2014	Bond Future	Sell	56	0.00
R157 On 08/05/2014	Bond Future	Sell	56	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 08/05/2014	Bond Future		Buy	56	61,499.90
R157 On 06/02/2014	Bond Future		Buy	60	68,947.49
R157 On 06/02/2014	Bond Future		Sell	60	0.00
R157 On 08/05/2014	Bond Future		Sell	60	0.00
R157 On 08/05/2014	Bond Future		Buy	60	65,892.75
R157 On 06/02/2014	Bond Future		Buy	69	79,289.62
R157 On 06/02/2014	Bond Future		Sell	69	0.00
R157 On 08/05/2014	Bond Future		Sell	69	0.00
R157 On 08/05/2014	Bond Future		Buy	69	75,776.66
R157 On 06/02/2014	Bond Future		Buy	91	104,570.37
R157 On 06/02/2014	Bond Future		Sell	91	0.00
R157 On 08/05/2014	Bond Future		Sell	91	0.00
R157 On 08/05/2014	Bond Future		Buy	91	99,937.34
R157 On 06/02/2014	Bond Future		Buy	125	143,640.61
R157 On 06/02/2014	Bond Future		Sell	125	0.00
R157 On 08/05/2014	Bond Future		Sell	125	0.00
R157 On 08/05/2014	Bond Future		Buy	125	137,276.56
R157 On 06/02/2014	Bond Future		Buy	185	212,588.11
R157 On 06/02/2014	Bond Future		Sell	185	0.00
R157 On 08/05/2014	Bond Future		Sell	185	0.00
R157 On 08/05/2014	Bond Future		Buy	185	203,169.31
R157 On 06/02/2014	Bond Future		Buy	187	214,886.36
R157 On 06/02/2014	Bond Future		Sell	187	0.00
R157 On 08/05/2014	Bond Future		Sell	187	0.00
R157 On 08/05/2014	Bond Future		Buy	187	205,365.74
R157 On 06/02/2014	Bond Future		Buy	253	290,728.60
R157 On 06/02/2014	Bond Future		Sell	253	0.00
R157 On 08/05/2014	Bond Future		Sell	253	0.00
R157 On 08/05/2014	Bond Future		Buy	253	277,847.76
R157 On 06/02/2014	Bond Future		Buy	290	333,246.22
R157 On 06/02/2014	Bond Future		Sell	290	0.00

R157 On 08/05/2014	Bond Future	Sell	290	0.00
R157 On 08/05/2014	Bond Future	Buy	290	318,481.63
R157 On 06/02/2014	Bond Future	Buy	343	394,149.84
R157 On 06/02/2014	Bond Future	Sell	343	0.00
R157 On 08/05/2014	Bond Future	Sell	343	0.00
R157 On 08/05/2014	Bond Future	Buy	343	376,686.89
R157 On 06/02/2014	Bond Future	Sell	400	0.00
R157 On 06/02/2014	Bond Future	Buy	400	459,757.20
R157 On 06/02/2014	Bond Future	Buy	459	527,448.33
R157 On 06/02/2014	Bond Future	Sell	459	0.00
R157 On 08/05/2014	Bond Future	Sell	459	0.00
R157 On 08/05/2014	Bond Future	Buy	459	504,079.54
R157 On 06/02/2014	Bond Future	Buy	510	586,053.70
R157 On 06/02/2014	Bond Future	Sell	510	0.00
R157 On 08/05/2014	Bond Future	Sell	510	0.00
R157 On 08/05/2014	Bond Future	Buy	510	560,088.38
R157 On 06/02/2014	Bond Future	Buy	640	735,439.94
R157 On 06/02/2014	Bond Future	Sell	640	0.00
R157 On 08/05/2014	Bond Future	Sell	640	0.00
R157 On 08/05/2014	Bond Future	Buy	640	702,856.00
R157 On 06/02/2014	Bond Future	Sell	895	0.00
R157 On 06/02/2014	Bond Future	Buy	895	1,028,750.50
R157 On 08/05/2014	Bond Future	Buy	895	983,188.11
R157 On 08/05/2014	Bond Future	Sell	895	0.00
R157 On 06/02/2014	Bond Future	Sell	3,365	0.00
R157 On 06/02/2014	Bond Future	Buy	3,365	3,866,805.29
R157 On 08/05/2014	Bond Future	Buy	3,365	3,695,485.06
R157 On 08/05/2014	Bond Future	Sell	3,365	0.00
R186 Bond Future				
R186 On 06/02/2014	Bond Future	Buy	3	3,411.31
R186 On 06/02/2014	Bond Future	Sell	3	0.00
R186 On 06/02/2014	Bond Future	Buy	3	3,411.31
R186 On 06/02/2014	Bond Future	Sell	3	0.00
R186 On 06/02/2014	Bond Future	Buy	3	3,411.31
R186 On 06/02/2014	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014			Sell	3	0.00
R186 On 08/05/2014			Buy	3	3,454.54
R186 On 08/05/2014			Buy	3	3,460.27
R186 On 08/05/2014			Sell	3	0.00
R186 On 08/05/2014			Buy	3	3,460.27
R186 On 08/05/2014			Sell	3	0.00
R186 On 08/05/2014			Buy	3	3,460.27
R186 On 08/05/2014			Sell	3	0.00
R186 On 06/02/2014			Buy	3	3,403.91
R186 On 06/02/2014			Sell	3	0.00
R186 On 06/02/2014			Sell	4	0.00
R186 On 06/02/2014			Buy	4	4,541.44
R186 On 06/02/2014			Sell	4	0.00
R186 On 06/02/2014			Buy	4	4,548.41
R186 On 08/05/2014			Buy	4	4,613.70
R186 On 08/05/2014			Sell	4	0.00
R186 On 06/02/2014			Buy	5	5,685.51
R186 On 06/02/2014			Sell	5	0.00
R186 On 06/02/2014			Buy	5	5,687.57
R186 On 06/02/2014			Sell	5	0.00
R186 On 08/05/2014			Buy	5	5,767.12
R186 On 08/05/2014			Sell	5	0.00
R186 On 08/05/2014			Sell	5	0.00
R186 On 08/05/2014			Buy	5	5,772.91
R186 On 06/02/2014			Sell	7	0.00
R186 On 06/02/2014			Buy	7	7,959.72
R186 On 06/02/2014			Sell	7	0.00
R186 On 06/02/2014			Buy	7	7,959.72
R186 On 08/05/2014			Buy	7	8,073.97
R186 On 08/05/2014			Sell	7	0.00
R186 On 08/05/2014			Buy	7	8,073.97

R186 On 08/05/2014	Bond Future	Sell	7	0.00
R186 On 06/02/2014	Bond Future	Buy	8	9,096.82
R186 On 06/02/2014	Bond Future	Sell	8	0.00
R186 On 08/05/2014	Bond Future	Buy	8	9,227.40
R186 On 08/05/2014	Bond Future	Sell	8	0.00
R186 On 06/02/2014	Bond Future	Sell	9	0.00
R186 On 06/02/2014	Bond Future	Buy	9	10,211.72
R186 On 08/05/2014	Bond Future	Buy	9	10,363.62
R186 On 08/05/2014	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	11,371.03
R186 On 06/02/2014	Bond Future	Sell	10	0.00
R186 On 06/02/2014	Bond Future	Buy	10	11,371.03
R186 On 08/05/2014	Bond Future	Buy	10	11,534.25
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	10	11,534.25
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 06/02/2014	Bond Future	Buy	11	12,508.13
R186 On 06/02/2014	Bond Future	Sell	11	0.00
R186 On 08/05/2014	Bond Future	Buy	11	12,687.67
R186 On 08/05/2014	Bond Future	Sell	11	0.00
R186 On 06/02/2014	Bond Future	Sell	12	0.00
R186 On 06/02/2014	Bond Future	Buy	12	13,645.23
R186 On 08/05/2014	Bond Future	Buy	12	13,841.10
R186 On 08/05/2014	Bond Future	Sell	12	0.00
R186 On 08/05/2014	Bond Future	Sell	12	0.00
R186 On 08/05/2014	Bond Future	Buy	12	13,818.16
R186 On 06/02/2014	Bond Future	Buy	12	13,615.63
R186 On 06/02/2014	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	14,782.34
R186 On 08/05/2014	Bond Future	Buy	13	14,994.52
R186 On 08/05/2014	Bond Future	Sell	13	0.00
R186 On 06/02/2014	Bond Future	Buy	14	15,925.21

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/02/2014			Sell	14	0.00
R186 On 08/05/2014			Sell	14	0.00
R186 On 08/05/2014			Buy	14	16,164.16
R186 On 06/02/2014			Sell	15	0.00
R186 On 06/02/2014			Buy	15	17,062.72
R186 On 08/05/2014			Sell	15	0.00
R186 On 08/05/2014			Buy	15	17,318.74
R186 On 06/02/2014			Buy	17	19,330.75
R186 On 06/02/2014			Sell	17	0.00
R186 On 06/02/2014			Buy	17	19,330.75
R186 On 06/02/2014			Sell	17	0.00
R186 On 08/05/2014			Buy	17	19,608.22
R186 On 08/05/2014			Sell	17	0.00
R186 On 08/05/2014			Buy	17	19,608.22
R186 On 08/05/2014			Sell	17	0.00
R186 On 06/02/2014			Buy	18	20,601.87
R186 On 06/02/2014			Sell	18	0.00
R186 On 08/05/2014			Buy	18	20,911.01
R186 On 08/05/2014			Sell	18	0.00
R186 On 06/02/2014			Buy	20	22,742.05
R186 On 06/02/2014			Sell	20	0.00
R186 On 06/02/2014			Buy	20	22,742.05
R186 On 06/02/2014			Sell	20	0.00
R186 On 08/05/2014			Buy	20	23,068.49
R186 On 08/05/2014			Sell	20	0.00
R186 On 08/05/2014			Buy	20	23,068.49
R186 On 08/05/2014			Sell	20	0.00
R186 On 06/02/2014			Sell	22	0.00
R186 On 06/02/2014			Buy	22	25,016.26
R186 On 08/05/2014			Sell	22	0.00
R186 On 08/05/2014			Buy	22	25,333.30

R186 On 08/05/2014	Bond Future	Sell	22	0.00
R186 On 08/05/2014	Bond Future	Buy	22	25,375.34
R186 On 06/02/2014	Bond Future	Buy	22	24,961.99
R186 On 06/02/2014	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	26,324.62
R186 On 08/05/2014	Bond Future	Sell	23	0.00
R186 On 08/05/2014	Bond Future	Buy	23	26,719.62
R186 On 06/02/2014	Bond Future	Sell	27	0.00
R186 On 06/02/2014	Bond Future	Buy	27	30,701.77
R186 On 08/05/2014	Bond Future	Buy	27	31,142.46
R186 On 08/05/2014	Bond Future	Sell	27	0.00
R186 On 08/05/2014	Bond Future	Sell	28	0.00
R186 On 08/05/2014	Bond Future	Buy	28	32,242.38
R186 On 06/02/2014	Bond Future	Sell	28	0.00
R186 On 06/02/2014	Bond Future	Buy	28	31,769.81
R186 On 06/02/2014	Bond Future	Buy	32	36,387.29
R186 On 06/02/2014	Bond Future	Sell	32	0.00
R186 On 08/05/2014	Bond Future	Buy	32	36,909.59
R186 On 08/05/2014	Bond Future	Sell	32	0.00
R186 On 08/05/2014	Bond Future	Buy	32	36,848.44
R186 On 08/05/2014	Bond Future	Sell	32	0.00
R186 On 06/02/2014	Bond Future	Sell	32	0.00
R186 On 06/02/2014	Bond Future	Buy	32	36,308.35
R186 On 08/05/2014	Bond Future	Sell	41	0.00
R186 On 08/05/2014	Bond Future	Buy	41	47,212.06
R186 On 06/02/2014	Bond Future	Buy	41	46,520.07
R186 On 06/02/2014	Bond Future	Sell	41	0.00
R186 On 08/05/2014	Bond Future	Sell	47	0.00
R186 On 08/05/2014	Bond Future	Buy	47	54,121.14
R186 On 06/02/2014	Bond Future	Buy	47	53,327.89
R186 On 06/02/2014	Bond Future	Sell	47	0.00
R186 On 06/02/2014	Bond Future	Sell	48	0.00
R186 On 06/02/2014	Bond Future	Buy	48	54,580.93

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	Bond Future		Buy	48	55,364.38
R186 On 08/05/2014	Bond Future		Sell	48	0.00
R186 On 06/02/2014	Bond Future		Sell	50	0.00
R186 On 06/02/2014	Bond Future		Buy	50	56,953.26
R186 On 06/02/2014	Bond Future		Sell	50	0.00
R186 On 06/02/2014	Bond Future		Buy	50	56,973.87
R186 On 08/05/2014	Bond Future		Buy	50	57,829.38
R186 On 08/05/2014	Bond Future		Sell	50	0.00
R186 On 08/05/2014	Bond Future		Sell	50	0.00
R186 On 08/05/2014	Bond Future		Buy	50	57,829.38
R186 On 06/02/2014	Bond Future		Sell	69	0.00
R186 On 06/02/2014	Bond Future		Buy	69	78,973.85
R186 On 08/05/2014	Bond Future		Buy	69	80,158.87
R186 On 08/05/2014	Bond Future		Sell	69	0.00
R186 On 08/05/2014	Bond Future		Buy	74	85,212.01
R186 On 08/05/2014	Bond Future		Sell	74	0.00
R186 On 06/02/2014	Bond Future		Sell	74	0.00
R186 On 06/02/2014	Bond Future		Buy	74	83,963.06
R186 On 06/02/2014	Bond Future		Buy	75	85,841.15
R186 On 06/02/2014	Bond Future		Sell	75	0.00
R186 On 08/05/2014	Bond Future		Buy	75	87,129.20
R186 On 08/05/2014	Bond Future		Sell	75	0.00
R186 On 06/02/2014	Bond Future		Sell	81	0.00
R186 On 06/02/2014	Bond Future		Buy	81	92,105.32
R186 On 08/05/2014	Bond Future		Buy	81	93,427.39
R186 On 08/05/2014	Bond Future		Sell	81	0.00
R186 On 06/02/2014	Bond Future		Buy	107	122,466.70
R186 On 06/02/2014	Bond Future		Sell	107	0.00
R186 On 08/05/2014	Bond Future		Sell	107	0.00
R186 On 08/05/2014	Bond Future		Buy	107	124,304.33
R186 On 06/02/2014	Bond Future		Buy	138	156,920.17

R186 On 06/02/2014	Bond Future	Sell	138	0.00
R186 On 08/05/2014	Bond Future	Buy	138	159,172.59
R186 On 08/05/2014	Bond Future	Sell	138	0.00
R186 On 06/02/2014	Bond Future	Sell	142	0.00
R186 On 08/05/2014	Bond Future	Sell	142	0.00
R186 On 08/05/2014	Bond Future	Buy	142	163,950.74
R186 On 06/02/2014	Bond Future	Buy	142	161,527.09
R186 On 06/02/2014	Bond Future	Sell	152	0.00
R186 On 06/02/2014	Bond Future	Buy	152	173,971.39
R186 On 08/05/2014	Bond Future	Sell	152	0.00
R186 On 08/05/2014	Bond Future	Buy	152	176,581.85
R186 On 06/02/2014	Bond Future	Buy	153	175,115.94
R186 On 06/02/2014	Bond Future	Sell	153	0.00
R186 On 08/05/2014	Bond Future	Sell	153	0.00
R186 On 08/05/2014	Bond Future	Buy	153	177,743.57
R186 On 06/02/2014	Bond Future	Buy	155	177,405.03
R186 On 06/02/2014	Bond Future	Sell	155	0.00
R186 On 08/05/2014	Bond Future	Buy	155	180,067.02
R186 On 08/05/2014	Bond Future	Sell	155	0.00
R186 On 06/02/2014	Bond Future	Sell	170	0.00
R186 On 06/02/2014	Bond Future	Buy	170	193,307.46
R186 On 08/05/2014	Bond Future	Buy	170	196,082.18
R186 On 08/05/2014	Bond Future	Sell	170	0.00
R186 On 06/02/2014	Bond Future	Buy	173	198,006.91
R186 On 08/05/2014	Bond Future	Sell	173	0.00
R186 On 08/05/2014	Bond Future	Buy	173	200,978.03
R186 On 06/02/2014	Bond Future	Sell	173	0.00
R186 On 06/02/2014	Bond Future	Buy	192	219,753.33
R186 On 06/02/2014	Bond Future	Sell	192	0.00
R186 On 08/05/2014	Bond Future	Buy	192	223,050.76
R186 On 08/05/2014	Bond Future	Sell	192	0.00
R186 On 06/02/2014	Bond Future	Sell	225	0.00
R186 On 06/02/2014	Bond Future	Buy	225	257,523.44
R186 On 08/05/2014	Bond Future	Buy	225	261,387.61

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	Bond Future		Sell	225	0.00
R186 On 06/02/2014	Bond Future		Buy	232	263,903.41
R186 On 06/02/2014	Bond Future		Sell	232	0.00
R186 On 08/05/2014	Bond Future		Sell	232	0.00
R186 On 08/05/2014	Bond Future		Buy	232	267,863.19
R186 On 06/02/2014	Bond Future		Sell	238	0.00
R186 On 06/02/2014	Bond Future		Buy	238	272,402.57
R186 On 08/05/2014	Bond Future		Sell	238	0.00
R186 On 08/05/2014	Bond Future		Buy	238	276,490.00
R186 On 08/05/2014	Bond Future		Sell	299	0.00
R186 On 08/05/2014	Bond Future		Buy	299	344,302.57
R186 On 06/02/2014	Bond Future		Buy	299	339,256.13
R186 On 06/02/2014	Bond Future		Sell	299	0.00
R186 On 06/02/2014	Bond Future		Sell	325	0.00
R186 On 06/02/2014	Bond Future		Buy	325	369,558.38
R186 On 08/05/2014	Bond Future		Buy	325	374,863.00
R186 On 08/05/2014	Bond Future		Sell	325	0.00
R186 On 06/02/2014	Bond Future		Buy	347	394,574.64
R186 On 06/02/2014	Bond Future		Sell	347	0.00
R186 On 08/05/2014	Bond Future		Buy	347	400,238.34
R186 On 08/05/2014	Bond Future		Sell	347	0.00
R186 On 06/02/2014	Bond Future		Buy	363	412,917.84
R186 On 06/02/2014	Bond Future		Sell	363	0.00
R186 On 08/05/2014	Bond Future		Sell	363	0.00
R186 On 08/05/2014	Bond Future		Buy	363	419,113.52
R186 On 08/05/2014	Bond Future		Sell	391	0.00
R186 On 08/05/2014	Bond Future		Buy	391	450,241.82
R186 On 06/02/2014	Bond Future		Buy	391	443,642.64
R186 On 06/02/2014	Bond Future		Sell	391	0.00
R186 On 06/02/2014	Bond Future		Sell	458	0.00
R186 On 06/02/2014	Bond Future		Buy	458	524,203.26

R186 On 08/05/2014	Bond Future	Sell	458	0.00
R186 On 08/05/2014	Bond Future	Buy	458	532,069.00
R186 On 06/02/2014	Bond Future	Sell	475	0.00
R186 On 06/02/2014	Bond Future	Buy	475	543,660.59
R186 On 08/05/2014	Bond Future	Sell	479	0.00
R186 On 08/05/2014	Bond Future	Buy	479	556,465.17
R186 On 06/02/2014	Bond Future	Buy	543	621,489.89
R186 On 06/02/2014	Bond Future	Sell	543	0.00
R186 On 08/05/2014	Bond Future	Sell	543	0.00
R186 On 08/05/2014	Bond Future	Buy	543	630,815.43
R186 On 06/02/2014	Bond Future	Sell	939	0.00
R186 On 06/02/2014	Bond Future	Buy	939	1,074,731.14
R186 On 08/05/2014	Bond Future	Sell	939	0.00
R186 On 08/05/2014	Bond Future	Buy	939	1,090,857.62
R186 On 08/05/2014	Bond Future	Buy	990	1,143,036.87
R186 On 08/05/2014	Bond Future	Sell	990	0.00
R186 On 06/02/2014	Bond Future	Buy	990	1,126,139.55
R186 On 06/02/2014	Bond Future	Sell	990	0.00
R186 On 08/05/2014	Bond Future	Sell	1,275	0.00
R186 On 08/05/2014	Bond Future	Buy	1,275	1,468,179.84
R186 On 06/02/2014	Bond Future	Sell	1,275	0.00
R186 On 06/02/2014	Bond Future	Buy	1,275	1,446,660.77
R186 On 06/02/2014	Bond Future	Sell	1,529	0.00
R186 On 08/05/2014	Bond Future	Buy	1,529	1,778,856.95
R186 On 08/05/2014	Bond Future	Sell	1,529	0.00
R186 On 06/02/2014	Bond Future	Buy	1,529	1,752,560.29
R186 On 06/02/2014	Bond Future	Buy	1,532	1,753,448.46
R186 On 06/02/2014	Bond Future	Sell	1,532	0.00
R186 On 08/05/2014	Bond Future	Buy	1,532	1,779,759.18
R186 On 08/05/2014	Bond Future	Sell	1,532	0.00
R186 On 06/02/2014	Bond Future	Sell	1,880	0.00
R186 On 08/05/2014	Bond Future	Sell	1,880	0.00
R186 On 08/05/2014	Bond Future	Buy	1,880	2,184,038.68
R186 On 06/02/2014	Bond Future	Buy	1,880	2,151,751.37

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	Bond Future		Sell	2,463	0.00
R186 On 08/05/2014	Bond Future		Buy	2,463	2,836,178.00
R186 On 06/02/2014	Bond Future		Buy	2,463	2,794,608.22
R186 On 06/02/2014	Bond Future		Sell	2,463	0.00
R186 On 08/05/2014	Bond Future		Sell	2,474	0.00
R186 On 08/05/2014	Bond Future		Buy	2,474	2,848,844.65
R186 On 06/02/2014	Bond Future		Buy	2,474	2,807,089.22
R186 On 06/02/2014	Bond Future		Sell	2,474	0.00
R186 On 06/02/2014	Bond Future		Buy	2,616	2,975,738.46
R186 On 06/02/2014	Bond Future		Sell	2,616	0.00
R186 On 08/05/2014	Bond Future		Sell	2,616	0.00
R186 On 08/05/2014	Bond Future		Buy	2,616	3,020,388.34
R186 On 06/02/2014	Bond Future		Sell	2,733	0.00
R186 On 06/02/2014	Bond Future		Buy	2,733	3,128,051.32
R186 On 08/05/2014	Bond Future		Sell	2,733	0.00
R186 On 08/05/2014	Bond Future		Buy	2,733	3,174,988.14
R186 On 06/02/2014	Bond Future		Sell	3,478	0.00
R186 On 06/02/2014	Bond Future		Buy	3,478	3,956,276.13
R186 On 08/05/2014	Bond Future		Buy	3,478	4,015,638.63
R186 On 08/05/2014	Bond Future		Sell	3,478	0.00
R186 On 06/02/2014	Bond Future		Sell	3,860	0.00
R186 On 06/02/2014	Bond Future		Buy	3,860	4,389,216.42
R186 On 08/05/2014	Bond Future		Buy	3,860	4,452,218.96
R186 On 08/05/2014	Bond Future		Sell	3,860	0.00
R186 On 06/02/2014	Bond Future		Buy	4,557	5,215,707.97
R186 On 06/02/2014	Bond Future		Sell	4,557	0.00
R186 On 08/05/2014	Bond Future		Buy	4,712	5,474,037.36
R186 On 08/05/2014	Bond Future		Sell	4,712	0.00
R186 On 06/02/2014	Bond Future		Sell	5,220	0.00
R186 On 06/02/2014	Bond Future		Buy	5,220	5,935,676.09
R186 On 08/05/2014	Bond Future		Sell	5,220	0.00

R186 On 08/05/2014	Bond Future	Buy	5,220	6,020,876.41
R186 On 06/02/2014	Bond Future	Buy	6,114	6,997,770.14
R186 On 06/02/2014	Bond Future	Sell	6,114	0.00
R186 On 08/05/2014	Bond Future	Buy	6,273	7,287,486.50
R186 On 08/05/2014	Bond Future	Sell	6,273	0.00
R186 On 06/02/2014	Bond Future	Sell	6,865	0.00
R186 On 06/02/2014	Bond Future	Buy	6,865	7,809,038.42
R186 On 08/05/2014	Bond Future	Sell	6,865	0.00
R186 On 08/05/2014	Bond Future	Buy	6,865	7,926,210.24
R186 On 06/02/2014	Bond Future	Buy	7,161	8,125,127.68
R186 On 06/02/2014	Bond Future	Sell	7,161	0.00
R186 On 08/05/2014	Bond Future	Sell	7,161	0.00
R186 On 08/05/2014	Bond Future	Buy	7,161	8,245,988.89
R186 On 06/02/2014	Bond Future	Buy	8,583	9,823,660.63
R186 On 06/02/2014	Bond Future	Sell	8,583	0.00
R186 On 08/05/2014	Bond Future	Buy	8,583	9,971,065.93
R186 On 08/05/2014	Bond Future	Sell	8,583	0.00
R202 Bond Future				
R202 On 08/05/2014	Bond Future	Sell	123	0.00
R202 On 08/05/2014	Bond Future	Buy	123	253,415.67
R202 On 08/05/2014	Bond Future	Sell	123	0.00
R202 On 08/05/2014	Bond Future	Buy	123	253,415.67
R202 On 06/02/2014	Bond Future	Buy	123	249,581.76
R202 On 06/02/2014	Bond Future	Sell	123	0.00
R202 On 06/02/2014	Bond Future	Buy	123	249,581.76
R202 On 06/02/2014	Bond Future	Sell	123	0.00
R2023 Bond Future				
R023 On 06/02/2014	Bond Future	Buy	2	1,947.35
R023 On 06/02/2014	Bond Future	Sell	2	0.00
R023 On 06/02/2014	Bond Future	Sell	2	0.00
R023 On 06/02/2014	Bond Future	Buy	2	1,953.29
R023 On 08/05/2014	Bond Future	Buy	2	1,902.68
R023 On 08/05/2014	Bond Future	Sell	2	0.00
R023 On 08/05/2014	Bond Future	Sell	2	0.00
R023 On 08/05/2014	Bond Future	Buy	2	1,897.88

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R023 On 06/02/2014	Bond Future		Sell	3	0.00
R023 On 06/02/2014	Bond Future		Buy	3	2,929.94
R023 On 06/02/2014	Bond Future		Sell	3	0.00
R023 On 06/02/2014	Bond Future		Buy	3	2,929.94
R023 On 08/05/2014	Bond Future		Sell	3	0.00
R023 On 08/05/2014	Bond Future		Buy	3	2,854.02
R023 On 08/05/2014	Bond Future		Sell	3	0.00
R023 On 08/05/2014	Bond Future		Buy	3	2,854.02
R023 On 06/02/2014	Bond Future		Buy	4	3,894.70
R023 On 06/02/2014	Bond Future		Sell	4	0.00
R023 On 06/02/2014	Bond Future		Sell	4	0.00
R023 On 06/02/2014	Bond Future		Buy	4	3,906.58
R023 On 08/05/2014	Bond Future		Buy	4	3,805.36
R023 On 08/05/2014	Bond Future		Sell	4	0.00
R023 On 08/05/2014	Bond Future		Sell	4	0.00
R023 On 08/05/2014	Bond Future		Buy	4	3,795.76
R023 On 06/02/2014	Bond Future		Sell	5	0.00
R023 On 06/02/2014	Bond Future		Buy	5	4,883.23
R023 On 08/05/2014	Bond Future		Buy	5	4,756.70
R023 On 08/05/2014	Bond Future		Sell	5	0.00
R023 On 06/02/2014	Bond Future		Buy	6	5,842.05
R023 On 06/02/2014	Bond Future		Sell	6	0.00
R023 On 06/02/2014	Bond Future		Buy	6	5,842.05
R023 On 06/02/2014	Bond Future		Sell	6	0.00
R023 On 06/02/2014	Bond Future		Buy	6	5,859.87
R023 On 06/02/2014	Bond Future		Sell	6	0.00
R023 On 08/05/2014	Bond Future		Sell	6	0.00
R023 On 08/05/2014	Bond Future		Sell	6	0.00
R023 On 08/05/2014	Bond Future		Buy	6	5,693.64
R023 On 08/05/2014	Bond Future		Sell	6	0.00
R023 On 08/05/2014	Bond Future		Buy	6	5,693.64

R023 On 08/05/2014	Bond Future	Buy	6	5,708.04
R023 On 06/02/2014	Bond Future	Buy	7	6,815.73
R023 On 06/02/2014	Bond Future	Sell	7	0.00
R023 On 06/02/2014	Bond Future	Sell	7	0.00
R023 On 06/02/2014	Bond Future	Buy	7	6,836.52
R023 On 08/05/2014	Bond Future	Sell	7	0.00
R023 On 08/05/2014	Bond Future	Buy	7	6,642.59
R023 On 08/05/2014	Bond Future	Buy	7	6,659.38
R023 On 08/05/2014	Bond Future	Sell	7	0.00
R023 On 06/02/2014	Bond Future	Buy	8	7,789.40
R023 On 06/02/2014	Bond Future	Sell	8	0.00
R023 On 06/02/2014	Bond Future	Sell	8	0.00
R023 On 06/02/2014	Bond Future	Buy	8	7,813.17
R023 On 08/05/2014	Bond Future	Sell	8	0.00
R023 On 08/05/2014	Bond Future	Buy	8	7,591.53
R023 On 08/05/2014	Bond Future	Buy	8	7,610.72
R023 On 08/05/2014	Bond Future	Sell	8	0.00
R023 On 06/02/2014	Bond Future	Buy	9	8,763.08
R023 On 06/02/2014	Bond Future	Sell	9	0.00
R023 On 08/05/2014	Bond Future	Sell	9	0.00
R023 On 08/05/2014	Bond Future	Buy	9	8,540.47
R023 On 06/02/2014	Bond Future	Buy	10	9,736.75
R023 On 06/02/2014	Bond Future	Sell	10	0.00
R023 On 08/05/2014	Bond Future	Sell	10	0.00
R023 On 08/05/2014	Bond Future	Buy	10	9,489.41
R023 On 06/02/2014	Bond Future	Sell	11	0.00
R023 On 06/02/2014	Bond Future	Buy	11	10,743.10
R023 On 08/05/2014	Bond Future	Buy	11	10,464.73
R023 On 08/05/2014	Bond Future	Sell	11	0.00
R023 On 06/02/2014	Bond Future	Buy	12	11,684.10
R023 On 06/02/2014	Bond Future	Sell	12	0.00
R023 On 08/05/2014	Bond Future	Sell	12	0.00
R023 On 08/05/2014	Bond Future	Buy	12	11,387.29
R023 On 06/02/2014	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R023 On 06/02/2014	Bond Future		Buy	20	19,532.91
R023 On 08/05/2014	Bond Future		Buy	20	19,026.79
R023 On 08/05/2014	Bond Future		Sell	20	0.00
R023 On 06/02/2014	Bond Future		Sell	28	0.00
R023 On 06/02/2014	Bond Future		Buy	28	27,346.08
R023 On 08/05/2014	Bond Future		Sell	28	0.00
R023 On 08/05/2014	Bond Future		Buy	28	26,637.51
R023 On 06/02/2014	Bond Future		Buy	45	43,815.38
R023 On 06/02/2014	Bond Future		Sell	45	0.00
R023 On 08/05/2014	Bond Future		Sell	45	0.00
R023 On 08/05/2014	Bond Future		Buy	45	42,702.34
R023 On 06/02/2014	Bond Future		Buy	54	52,578.46
R023 On 06/02/2014	Bond Future		Sell	54	0.00
R023 On 08/05/2014	Bond Future		Sell	54	0.00
R023 On 08/05/2014	Bond Future		Buy	54	51,242.80
R023 On 06/02/2014	Bond Future		Buy	70	68,157.26
R023 On 06/02/2014	Bond Future		Sell	70	0.00
R023 On 08/05/2014	Bond Future		Sell	70	0.00
R023 On 08/05/2014	Bond Future		Buy	70	66,425.86
R023 On 06/02/2014	Bond Future		Buy	100	97,367.51
R023 On 06/02/2014	Bond Future		Sell	100	0.00
R023 On 08/05/2014	Bond Future		Sell	100	0.00
R023 On 08/05/2014	Bond Future		Buy	100	94,894.08
R023 On 06/02/2014	Bond Future		Buy	142	139,617.62
R023 On 06/02/2014	Bond Future		Sell	142	0.00
R023 On 08/05/2014	Bond Future		Sell	142	0.00
R023 On 08/05/2014	Bond Future		Buy	142	136,143.12
R023 On 06/02/2014	Bond Future		Buy	165	160,656.39
R023 On 06/02/2014	Bond Future		Sell	165	0.00
R023 On 08/05/2014	Bond Future		Sell	165	0.00
R023 On 08/05/2014	Bond Future		Buy	165	156,575.23

R023 On 08/05/2014	Bond Future	Buy	166	159,153.23
R023 On 08/05/2014	Bond Future	Sell	166	0.00
R023 On 08/05/2014	Bond Future	Sell	166	0.00
R023 On 08/05/2014	Bond Future	Buy	166	159,153.23
R023 On 06/02/2014	Bond Future	Buy	234	227,839.97
R023 On 06/02/2014	Bond Future	Sell	234	0.00
R023 On 08/05/2014	Bond Future	Sell	234	0.00
R023 On 08/05/2014	Bond Future	Buy	234	222,052.15
R023 On 06/02/2014	Bond Future	Sell	250	0.00
R023 On 06/02/2014	Bond Future	Buy	250	244,161.43
R023 On 08/05/2014	Bond Future	Buy	250	237,834.88
R023 On 08/05/2014	Bond Future	Sell	250	0.00
R023 On 06/02/2014	Bond Future	Sell	429	0.00
R023 On 06/02/2014	Bond Future	Buy	429	418,981.01
R023 On 08/05/2014	Bond Future	Buy	429	408,124.65
R023 On 08/05/2014	Bond Future	Sell	429	0.00
R023 On 06/02/2014	Bond Future	Sell	480	0.00
R023 On 06/02/2014	Bond Future	Buy	480	468,789.94
R023 On 08/05/2014	Bond Future	Buy	480	456,642.96
R023 On 08/05/2014	Bond Future	Sell	480	0.00
R023 On 06/02/2014	Bond Future	Sell	651	0.00
R023 On 06/02/2014	Bond Future	Buy	651	635,796.35
R023 On 08/05/2014	Bond Future	Buy	651	619,322.01
R023 On 08/05/2014	Bond Future	Sell	651	0.00
R023 On 06/02/2014	Bond Future	Sell	732	0.00
R023 On 06/02/2014	Bond Future	Buy	732	712,730.17
R023 On 08/05/2014	Bond Future	Buy	732	694,624.67
R023 On 08/05/2014	Bond Future	Sell	732	0.00
R023 On 06/02/2014	Bond Future	Buy	1,483	1,458,119.26
R023 On 06/02/2014	Bond Future	Sell	1,483	0.00
R023 On 08/05/2014	Bond Future	Buy	1,483	1,421,832.78
R023 On 08/05/2014	Bond Future	Sell	1,483	0.00
R023 On 06/02/2014	Bond Future	Sell	7,850	0.00
R023 On 06/02/2014	Bond Future	Buy	7,850	7,666,668.75

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R023 On 08/05/2014			Buy	7,850	7,468,015.08
R023 On 08/05/2014			Sell	7,850	0.00
R023 On 06/02/2014			Sell	9,757	0.00
R023 On 06/02/2014			Buy	9,757	9,529,132.09
R023 On 08/05/2014			Buy	9,757	9,282,219.50
R023 On 08/05/2014			Sell	9,757	0.00
R203 Bond Future					
R203 On 06/02/2014			Buy	2	2,084.94
R203 On 06/02/2014			Sell	2	0.00
R203 On 08/05/2014			Sell	2	0.00
R203 On 08/05/2014			Buy	2	2,032.66
R203 On 06/02/2014			Buy	3	3,127.41
R203 On 06/02/2014			Sell	3	0.00
R203 On 06/02/2014			Buy	3	3,132.99
R203 On 06/02/2014			Sell	3	0.00
R203 On 06/02/2014			Buy	3	3,132.99
R203 On 06/02/2014			Sell	3	0.00
R203 On 08/05/2014			Sell	3	0.00
R203 On 08/05/2014			Buy	3	3,048.98
R203 On 08/05/2014			Buy	3	3,053.06
R203 On 08/05/2014			Sell	3	0.00
R203 On 08/05/2014			Buy	3	3,053.06
R203 On 08/05/2014			Sell	3	0.00
R203 On 06/02/2014			Sell	4	0.00
R203 On 06/02/2014			Buy	4	4,177.32
R203 On 06/02/2014			Sell	4	0.00
R203 On 06/02/2014			Buy	4	4,177.32
R203 On 08/05/2014			Sell	4	0.00
R203 On 08/05/2014			Buy	4	4,070.75
R203 On 08/05/2014			Sell	4	0.00
R203 On 08/05/2014			Buy	4	4,070.75

R203 On 06/02/2014	Bond Future	Sell	5	0.00
R203 On 06/02/2014	Bond Future	Buy	5	5,230.97
R203 On 06/02/2014	Bond Future	Buy	5	5,221.65
R203 On 06/02/2014	Bond Future	Sell	5	0.00
R203 On 06/02/2014	Bond Future	Buy	5	5,221.65
R203 On 06/02/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Buy	5	5,088.43
R203 On 08/05/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Buy	5	5,088.43
R203 On 08/05/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Buy	5	5,098.55
R203 On 08/05/2014	Bond Future	Sell	5	0.00
R203 On 06/02/2014	Bond Future	Buy	6	6,265.98
R203 On 06/02/2014	Bond Future	Sell	6	0.00
R203 On 06/02/2014	Bond Future	Buy	6	6,265.98
R203 On 06/02/2014	Bond Future	Sell	6	0.00
R203 On 06/02/2014	Bond Future	Buy	6	6,265.98
R203 On 06/02/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Buy	6	6,106.12
R203 On 08/05/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Buy	6	6,106.12
R203 On 08/05/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Buy	6	6,106.12
R203 On 08/05/2014	Bond Future	Sell	6	0.00
R203 On 06/02/2014	Bond Future	Sell	11	0.00
R203 On 06/02/2014	Bond Future	Buy	11	11,487.62
R203 On 06/02/2014	Bond Future	Buy	11	11,508.14
R203 On 06/02/2014	Bond Future	Sell	11	0.00
R203 On 08/05/2014	Bond Future	Sell	11	0.00
R203 On 08/05/2014	Bond Future	Buy	11	11,216.82
R203 On 08/05/2014	Bond Future	Buy	11	11,194.55
R203 On 08/05/2014	Bond Future	Sell	11	0.00
R203 On 06/02/2014	Bond Future	Buy	18	18,831.49
R203 On 06/02/2014	Bond Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 06/02/2014	Bond Future		Sell	18	0.00
R203 On 06/02/2014	Bond Future		Buy	18	18,831.49
R203 On 08/05/2014	Bond Future		Buy	18	18,354.79
R203 On 08/05/2014	Bond Future		Sell	18	0.00
R203 On 08/05/2014	Bond Future		Buy	18	18,354.79
R203 On 08/05/2014	Bond Future		Sell	18	0.00
R203 On 06/02/2014	Bond Future		Sell	22	0.00
R203 On 06/02/2014	Bond Future		Buy	22	23,016.27
R203 On 06/02/2014	Bond Future		Sell	22	0.00
R203 On 06/02/2014	Bond Future		Buy	22	23,016.27
R203 On 08/05/2014	Bond Future		Sell	22	0.00
R203 On 08/05/2014	Bond Future		Buy	22	22,433.63
R203 On 08/05/2014	Bond Future		Buy	22	22,433.63
R203 On 08/05/2014	Bond Future		Sell	22	0.00
R203 On 06/02/2014	Bond Future		Sell	23	0.00
R203 On 06/02/2014	Bond Future		Buy	23	24,062.46
R203 On 08/05/2014	Bond Future		Sell	23	0.00
R203 On 08/05/2014	Bond Future		Buy	23	23,453.34
R203 On 06/02/2014	Bond Future		Sell	26	0.00
R203 On 06/02/2014	Bond Future		Buy	26	27,201.05
R203 On 08/05/2014	Bond Future		Buy	26	26,512.48
R203 On 08/05/2014	Bond Future		Sell	26	0.00
R203 On 06/02/2014	Bond Future		Sell	30	0.00
R203 On 06/02/2014	Bond Future		Buy	30	31,385.82
R203 On 08/05/2014	Bond Future		Buy	30	30,591.32
R203 On 08/05/2014	Bond Future		Sell	30	0.00
R203 On 06/02/2014	Bond Future		Buy	39	40,656.28
R203 On 06/02/2014	Bond Future		Sell	39	0.00
R203 On 08/05/2014	Bond Future		Sell	39	0.00
R203 On 08/05/2014	Bond Future		Buy	39	39,636.80
R203 On 06/02/2014	Bond Future		Buy	44	45,868.62

R203 On 06/02/2014	Bond Future	Sell	44	0.00
R203 On 08/05/2014	Bond Future	Buy	44	44,718.44
R203 On 08/05/2014	Bond Future	Sell	44	0.00
R203 On 06/02/2014	Bond Future	Buy	46	48,039.14
R203 On 06/02/2014	Bond Future	Sell	46	0.00
R203 On 08/05/2014	Bond Future	Buy	46	46,813.58
R203 On 08/05/2014	Bond Future	Sell	46	0.00
R203 On 06/02/2014	Bond Future	Buy	54	56,494.48
R203 On 06/02/2014	Bond Future	Sell	54	0.00
R203 On 06/02/2014	Bond Future	Buy	54	56,494.48
R203 On 06/02/2014	Bond Future	Sell	54	0.00
R203 On 08/05/2014	Bond Future	Buy	54	55,064.37
R203 On 08/05/2014	Bond Future	Sell	54	0.00
R203 On 08/05/2014	Bond Future	Buy	54	55,064.37
R203 On 08/05/2014	Bond Future	Sell	54	0.00
R203 On 06/02/2014	Bond Future	Sell	70	0.00
R203 On 06/02/2014	Bond Future	Buy	70	73,103.04
R203 On 08/05/2014	Bond Future	Buy	70	71,238.06
R203 On 08/05/2014	Bond Future	Sell	70	0.00
R203 On 06/02/2014	Bond Future	Sell	83	0.00
R203 On 06/02/2014	Bond Future	Buy	83	86,834.11
R203 On 08/05/2014	Bond Future	Sell	83	0.00
R203 On 08/05/2014	Bond Future	Buy	83	84,635.98
R203 On 06/02/2014	Bond Future	Sell	84	0.00
R203 On 06/02/2014	Bond Future	Buy	84	87,880.30
R203 On 08/05/2014	Bond Future	Buy	84	85,655.69
R203 On 08/05/2014	Bond Future	Sell	84	0.00
R203 On 06/02/2014	Bond Future	Buy	85	88,926.50
R203 On 06/02/2014	Bond Future	Sell	85	0.00
R203 On 08/05/2014	Bond Future	Sell	85	0.00
R203 On 08/05/2014	Bond Future	Buy	85	86,675.40
R203 On 06/02/2014	Bond Future	Sell	90	0.00
R203 On 06/02/2014	Bond Future	Buy	90	93,989.63
R203 On 06/02/2014	Bond Future	Sell	90	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 06/02/2014			Buy	90	94,157.47
R203 On 08/05/2014			Buy	90	91,591.79
R203 On 08/05/2014			Sell	90	0.00
R203 On 08/05/2014			Buy	90	91,773.95
R203 On 08/05/2014			Sell	90	0.00
R203 On 06/02/2014			Buy	95	99,388.44
R203 On 06/02/2014			Sell	95	0.00
R203 On 08/05/2014			Buy	95	96,872.51
R203 On 08/05/2014			Sell	95	0.00
R203 On 06/02/2014			Buy	98	102,527.02
R203 On 06/02/2014			Sell	98	0.00
R203 On 08/05/2014			Sell	98	0.00
R203 On 08/05/2014			Buy	98	99,931.64
R203 On 06/02/2014			Sell	100	0.00
R203 On 06/02/2014			Buy	100	104,432.92
R203 On 06/02/2014			Buy	100	104,666.11
R203 On 06/02/2014			Sell	100	0.00
R203 On 08/05/2014			Sell	100	0.00
R203 On 08/05/2014			Buy	100	102,071.57
R203 On 08/05/2014			Buy	100	101,768.66
R203 On 08/05/2014			Sell	100	0.00
R203 On 06/02/2014			Sell	121	0.00
R203 On 06/02/2014			Buy	121	126,589.49
R203 On 08/05/2014			Buy	121	123,384.98
R203 On 08/05/2014			Sell	121	0.00
R203 On 06/02/2014			Sell	125	0.00
R203 On 06/02/2014			Buy	125	130,541.15
R203 On 08/05/2014			Buy	125	127,210.83
R203 On 08/05/2014			Sell	125	0.00
R203 On 06/02/2014			Buy	130	136,005.23
R203 On 06/02/2014			Sell	130	0.00

R203 On 08/05/2014	Bond Future	Sell	130	0.00
R203 On 08/05/2014	Bond Future	Buy	130	132,562.38
R203 On 06/02/2014	Bond Future	Sell	166	0.00
R203 On 06/02/2014	Bond Future	Buy	166	173,358.65
R203 On 08/05/2014	Bond Future	Buy	166	168,935.98
R203 On 08/05/2014	Bond Future	Sell	166	0.00
R203 On 08/05/2014	Bond Future	Buy	178	181,508.49
R203 On 08/05/2014	Bond Future	Sell	178	0.00
R203 On 06/02/2014	Bond Future	Sell	178	0.00
R203 On 06/02/2014	Bond Future	Buy	178	186,222.55
R203 On 06/02/2014	Bond Future	Sell	182	0.00
R203 On 06/02/2014	Bond Future	Buy	182	190,407.33
R203 On 08/05/2014	Bond Future	Buy	182	185,587.33
R203 On 08/05/2014	Bond Future	Sell	182	0.00
R203 On 06/02/2014	Bond Future	Sell	230	0.00
R203 On 06/02/2014	Bond Future	Buy	230	240,624.64
R203 On 08/05/2014	Bond Future	Buy	230	234,533.44
R203 On 08/05/2014	Bond Future	Sell	230	0.00
R203 On 06/02/2014	Bond Future	Sell	248	0.00
R203 On 06/02/2014	Bond Future	Buy	248	259,456.14
R203 On 08/05/2014	Bond Future	Buy	248	252,888.23
R203 On 08/05/2014	Bond Future	Sell	248	0.00
R203 On 06/02/2014	Bond Future	Sell	328	0.00
R203 On 06/02/2014	Bond Future	Buy	328	343,151.66
R203 On 08/05/2014	Bond Future	Buy	328	334,465.08
R203 On 08/05/2014	Bond Future	Sell	328	0.00
R203 On 06/02/2014	Bond Future	Sell	338	0.00
R203 On 06/02/2014	Bond Future	Buy	338	353,613.61
R203 On 08/05/2014	Bond Future	Buy	338	344,662.18
R203 On 08/05/2014	Bond Future	Sell	338	0.00
R203 On 06/02/2014	Bond Future	Sell	355	0.00
R203 On 06/02/2014	Bond Future	Buy	355	371,398.91
R203 On 08/05/2014	Bond Future	Buy	355	361,997.26
R203 On 08/05/2014	Bond Future	Sell	355	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 06/02/2014	Bond Future		Sell	497	0.00
R203 On 06/02/2014	Bond Future		Buy	497	519,958.47
R203 On 08/05/2014	Bond Future		Buy	497	506,796.17
R203 On 08/05/2014	Bond Future		Sell	497	0.00
R203 On 06/02/2014	Bond Future		Sell	650	0.00
R203 On 06/02/2014	Bond Future		Buy	650	678,813.98
R203 On 08/05/2014	Bond Future		Sell	650	0.00
R203 On 08/05/2014	Bond Future		Buy	650	661,496.29
R203 On 06/02/2014	Bond Future		Buy	680	711,411.99
R203 On 06/02/2014	Bond Future		Sell	680	0.00
R203 On 08/05/2014	Bond Future		Buy	680	693,403.21
R203 On 08/05/2014	Bond Future		Sell	680	0.00
R203 On 06/02/2014	Bond Future		Sell	681	0.00
R203 On 06/02/2014	Bond Future		Buy	681	712,458.18
R203 On 08/05/2014	Bond Future		Buy	681	694,422.92
R203 On 08/05/2014	Bond Future		Sell	681	0.00
R203 On 08/05/2014	Bond Future		Buy	837	853,497.77
R203 On 08/05/2014	Bond Future		Sell	837	0.00
R203 On 06/02/2014	Bond Future		Sell	837	0.00
R203 On 06/02/2014	Bond Future		Buy	837	875,664.46
R203 On 06/02/2014	Bond Future		Sell	1,050	0.00
R203 On 06/02/2014	Bond Future		Buy	1,050	1,098,503.81
R203 On 08/05/2014	Bond Future		Buy	1,050	1,070,696.13
R203 On 08/05/2014	Bond Future		Sell	1,050	0.00
R203 On 08/05/2014	Bond Future		Buy	1,273	1,298,091.59
R203 On 08/05/2014	Bond Future		Sell	1,273	0.00
R203 On 06/02/2014	Bond Future		Sell	1,327	0.00
R203 On 06/02/2014	Bond Future		Buy	1,327	1,388,299.57
R203 On 06/02/2014	Bond Future		Buy	1,353	1,415,500.62
R203 On 06/02/2014	Bond Future		Sell	1,353	0.00
R203 On 08/05/2014	Bond Future		Sell	1,353	0.00

R203 On 08/05/2014	Bond Future	Buy	1,353	1,379,668.44
R203 On 06/02/2014	Bond Future	Buy	3,958	4,112,920.08
R203 On 06/02/2014	Bond Future	Sell	3,958	0.00
R203 On 06/02/2014	Bond Future	Sell	3,958	0.00
R203 On 06/02/2014	Bond Future	Buy	3,958	4,112,920.08
R203 On 06/02/2014	Bond Future	Buy	3,963	4,147,917.94
R203 On 06/02/2014	Bond Future	Sell	3,963	0.00
R203 On 08/05/2014	Bond Future	Sell	3,963	0.00
R203 On 08/05/2014	Bond Future	Buy	3,963	4,045,096.32
R203 On 08/05/2014	Bond Future	Buy	6,593	6,722,951.99
R203 On 08/05/2014	Bond Future	Sell	6,593	0.00
R203 On 06/02/2014	Bond Future	Buy	6,647	6,954,052.18
R203 On 06/02/2014	Bond Future	Sell	6,647	0.00

R2037 Bond Future

2037 On 07/08/2014	Bond Future	Sell	60	0.00
2037 On 07/08/2014	Bond Future	Buy	60	54,830.50
2037 On 07/08/2014	Bond Future	Buy	60	54,830.50
2037 On 07/08/2014	Bond Future	Sell	60	0.00
2037 On 07/08/2014	Bond Future	Buy	60	54,830.50
2037 On 07/08/2014	Bond Future	Sell	60	0.00
2037 On 07/08/2014	Bond Future	Sell	90	0.00
2037 On 07/08/2014	Bond Future	Buy	90	82,245.75
2037 On 07/08/2014	Bond Future	Sell	90	0.00
2037 On 07/08/2014	Bond Future	Buy	90	82,245.75
2037 On 07/08/2014	Bond Future	Sell	210	0.00
2037 On 07/08/2014	Bond Future	Buy	210	191,906.76
2037 On 07/08/2014	Bond Future	Sell	270	0.00
2037 On 07/08/2014	Bond Future	Buy	270	246,737.26
2037 On 07/08/2014	Bond Future	Buy	360	328,983.01
2037 On 07/08/2014	Bond Future	Sell	360	0.00
2037 On 07/08/2014	Bond Future	Sell	980	0.00
2037 On 07/08/2014	Bond Future	Buy	980	895,564.87
2037 On 07/08/2014	Bond Future	Sell	2,180	0.00
2037 On 07/08/2014	Bond Future	Buy	2,180	1,992,174.91

R204 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 06/02/2014	Bond Future		Buy	2	2,006.20
R204 On 06/02/2014	Bond Future		Sell	2	0.00
R204 On 08/05/2014	Bond Future		Sell	2	0.00
R204 On 08/05/2014	Bond Future		Buy	2	2,036.04
R204 On 06/02/2014	Bond Future		Sell	3	0.00
R204 On 06/02/2014	Bond Future		Buy	3	3,024.69
R204 On 08/05/2014	Bond Future		Buy	3	3,070.47
R204 On 08/05/2014	Bond Future		Sell	3	0.00
R204 On 06/02/2014	Bond Future		Sell	13	0.00
R204 On 06/02/2014	Bond Future		Buy	13	13,107.00
R204 On 08/05/2014	Bond Future		Buy	13	13,305.37
R204 On 08/05/2014	Bond Future		Sell	13	0.00
R204 On 06/02/2014	Bond Future		Buy	14	14,115.23
R204 On 06/02/2014	Bond Future		Sell	14	0.00
R204 On 08/05/2014	Bond Future		Sell	14	0.00
R204 On 08/05/2014	Bond Future		Buy	14	14,328.86
R204 On 06/02/2014	Bond Future		Buy	22	22,154.97
R204 On 06/02/2014	Bond Future		Sell	22	0.00
R204 On 06/02/2014	Bond Future		Buy	22	22,181.08
R204 On 06/02/2014	Bond Future		Sell	22	0.00
R204 On 08/05/2014	Bond Future		Sell	22	0.00
R204 On 08/05/2014	Bond Future		Buy	22	22,516.78
R204 On 08/05/2014	Bond Future		Sell	22	0.00
R204 On 08/05/2014	Bond Future		Buy	22	22,487.40
R204 On 06/02/2014	Bond Future		Buy	32	32,099.24
R204 On 06/02/2014	Bond Future		Sell	32	0.00
R204 On 08/05/2014	Bond Future		Sell	32	0.00
R204 On 08/05/2014	Bond Future		Buy	32	32,576.70
R204 On 06/02/2014	Bond Future		Buy	33	33,232.46
R204 On 06/02/2014	Bond Future		Sell	33	0.00
R204 On 08/05/2014	Bond Future		Sell	33	0.00

R204 On 08/05/2014	Bond Future	Buy	33	33,731.10
R204 On 06/02/2014	Bond Future	Buy	35	35,108.54
R204 On 06/02/2014	Bond Future	Sell	35	0.00
R204 On 08/05/2014	Bond Future	Sell	35	0.00
R204 On 08/05/2014	Bond Future	Buy	35	35,630.76
R204 On 06/02/2014	Bond Future	Buy	56	56,394.48
R204 On 06/02/2014	Bond Future	Sell	56	0.00
R204 On 08/05/2014	Bond Future	Sell	56	0.00
R204 On 08/05/2014	Bond Future	Buy	56	57,240.66
R204 On 06/02/2014	Bond Future	Buy	74	74,229.49
R204 On 06/02/2014	Bond Future	Sell	74	0.00
R204 On 08/05/2014	Bond Future	Sell	74	0.00
R204 On 08/05/2014	Bond Future	Buy	74	75,333.61
R204 On 06/02/2014	Bond Future	Buy	93	93,765.47
R204 On 06/02/2014	Bond Future	Sell	93	0.00
R204 On 08/05/2014	Bond Future	Buy	93	95,184.58
R204 On 08/05/2014	Bond Future	Sell	93	0.00
R204 On 06/02/2014	Bond Future	Buy	100	100,823.09
R204 On 06/02/2014	Bond Future	Sell	100	0.00
R204 On 06/02/2014	Bond Future	Buy	117	117,824.18
R204 On 06/02/2014	Bond Future	Sell	117	0.00
R204 On 08/05/2014	Bond Future	Sell	117	0.00
R204 On 08/05/2014	Bond Future	Buy	117	119,592.09
R204 On 06/02/2014	Bond Future	Buy	123	123,866.45
R204 On 06/02/2014	Bond Future	Sell	123	0.00
R204 On 08/05/2014	Bond Future	Sell	123	0.00
R204 On 08/05/2014	Bond Future	Buy	123	125,725.02
R204 On 06/02/2014	Bond Future	Buy	137	137,965.07
R204 On 06/02/2014	Bond Future	Sell	137	0.00
R204 On 08/05/2014	Bond Future	Sell	137	0.00
R204 On 08/05/2014	Bond Future	Buy	137	140,035.18
R204 On 06/02/2014	Bond Future	Sell	150	0.00
R204 On 06/02/2014	Bond Future	Buy	150	151,234.64
R204 On 08/05/2014	Bond Future	Buy	150	153,523.52

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 08/05/2014	Bond Future		Sell	150	0.00
R204 On 08/05/2014	Bond Future		Buy	200	204,698.02
R204 On 08/05/2014	Bond Future		Sell	200	0.00
R204 On 06/02/2014	Bond Future		Sell	204	0.00
R204 On 06/02/2014	Bond Future		Buy	204	205,679.10
R204 On 08/05/2014	Bond Future		Sell	204	0.00
R204 On 08/05/2014	Bond Future		Buy	204	208,791.98
R204 On 06/02/2014	Bond Future		Buy	215	216,514.52
R204 On 06/02/2014	Bond Future		Sell	215	0.00
R204 On 08/05/2014	Bond Future		Sell	215	0.00
R204 On 08/05/2014	Bond Future		Buy	215	219,763.24
R204 On 06/02/2014	Bond Future		Buy	220	221,810.80
R204 On 06/02/2014	Bond Future		Sell	220	0.00
R204 On 08/05/2014	Bond Future		Sell	220	0.00
R204 On 08/05/2014	Bond Future		Buy	220	225,167.82
R204 On 06/02/2014	Bond Future		Buy	253	254,782.21
R204 On 06/02/2014	Bond Future		Sell	253	0.00
R204 On 08/05/2014	Bond Future		Sell	253	0.00
R204 On 08/05/2014	Bond Future		Buy	253	258,605.11
R204 On 06/02/2014	Bond Future		Buy	270	270,837.32
R204 On 06/02/2014	Bond Future		Sell	270	0.00
R204 On 08/05/2014	Bond Future		Sell	270	0.00
R204 On 08/05/2014	Bond Future		Buy	270	274,865.89
R204 On 06/02/2014	Bond Future		Buy	288	290,028.76
R204 On 06/02/2014	Bond Future		Sell	288	0.00
R204 On 08/05/2014	Bond Future		Sell	288	0.00
R204 On 08/05/2014	Bond Future		Buy	288	294,380.52
R204 On 06/02/2014	Bond Future		Buy	299	301,106.25
R204 On 06/02/2014	Bond Future		Sell	299	0.00
R204 On 08/05/2014	Bond Future		Sell	299	0.00
R204 On 08/05/2014	Bond Future		Buy	299	305,624.23

R204 On 06/02/2014	Bond Future	Buy	327	329,691.50
R204 On 06/02/2014	Bond Future	Sell	327	0.00
R204 On 08/05/2014	Bond Future	Sell	327	0.00
R204 On 08/05/2014	Bond Future	Buy	327	334,681.26
R204 On 06/02/2014	Bond Future	Buy	331	333,331.66
R204 On 06/02/2014	Bond Future	Sell	331	0.00
R204 On 08/05/2014	Bond Future	Sell	331	0.00
R204 On 08/05/2014	Bond Future	Buy	331	338,333.17
R204 On 06/02/2014	Bond Future	Buy	371	373,613.44
R204 On 06/02/2014	Bond Future	Sell	371	0.00
R204 On 08/05/2014	Bond Future	Sell	371	0.00
R204 On 08/05/2014	Bond Future	Buy	371	379,219.36
R204 On 06/02/2014	Bond Future	Buy	449	452,162.89
R204 On 06/02/2014	Bond Future	Sell	449	0.00
R204 On 08/05/2014	Bond Future	Sell	449	0.00
R204 On 08/05/2014	Bond Future	Buy	449	458,947.42
R204 On 06/02/2014	Bond Future	Buy	537	540,782.79
R204 On 06/02/2014	Bond Future	Sell	537	0.00
R204 On 08/05/2014	Bond Future	Sell	537	0.00
R204 On 08/05/2014	Bond Future	Buy	537	548,897.02
R204 On 06/02/2014	Bond Future	Buy	590	594,856.23
R204 On 06/02/2014	Bond Future	Sell	590	0.00
R204 On 08/05/2014	Bond Future	Sell	590	0.00
R204 On 08/05/2014	Bond Future	Buy	590	603,859.16
R204 On 06/02/2014	Bond Future	Buy	730	735,142.34
R204 On 06/02/2014	Bond Future	Sell	730	0.00
R204 On 08/05/2014	Bond Future	Sell	730	0.00
R204 On 08/05/2014	Bond Future	Buy	730	746,172.86
R204 On 06/02/2014	Bond Future	Buy	801	807,592.95
R204 On 06/02/2014	Bond Future	Sell	801	0.00
R204 On 08/05/2014	Bond Future	Sell	801	0.00
R204 On 08/05/2014	Bond Future	Buy	801	819,815.57
R204 On 06/02/2014	Bond Future	Buy	818	824,732.88
R204 On 06/02/2014	Bond Future	Sell	818	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 08/05/2014	Bond Future		Buy	818	837,214.90
R204 On 08/05/2014	Bond Future		Sell	818	0.00
R204 On 06/02/2014	Bond Future		Buy	1,116	1,119,460.94
R204 On 06/02/2014	Bond Future		Sell	1,116	0.00
R204 On 08/05/2014	Bond Future		Sell	1,116	0.00
R204 On 08/05/2014	Bond Future		Buy	1,116	1,136,112.33
R204 On 06/02/2014	Bond Future		Sell	1,249	0.00
R204 On 06/02/2014	Bond Future		Buy	1,249	1,259,280.39
R204 On 08/05/2014	Bond Future		Sell	1,249	0.00
R204 On 08/05/2014	Bond Future		Buy	1,249	1,278,339.13
R204 On 06/02/2014	Bond Future		Buy	1,529	1,533,741.73
R204 On 06/02/2014	Bond Future		Sell	1,529	0.00
R204 On 08/05/2014	Bond Future		Sell	1,529	0.00
R204 On 08/05/2014	Bond Future		Buy	1,529	1,556,555.33
R204 On 06/02/2014	Bond Future		Buy	1,546	1,558,724.97
R204 On 06/02/2014	Bond Future		Sell	1,546	0.00
R204 On 08/05/2014	Bond Future		Sell	1,546	0.00
R204 On 08/05/2014	Bond Future		Buy	1,546	1,582,315.69
R204 On 06/02/2014	Bond Future		Sell	1,619	0.00
R204 On 06/02/2014	Bond Future		Buy	1,619	1,632,325.83
R204 On 08/05/2014	Bond Future		Sell	1,619	0.00
R204 On 08/05/2014	Bond Future		Buy	1,619	1,657,030.47
R204 On 06/02/2014	Bond Future		Buy	1,746	1,758,299.35
R204 On 06/02/2014	Bond Future		Sell	1,746	0.00
R204 On 08/05/2014	Bond Future		Sell	1,746	0.00
R204 On 08/05/2014	Bond Future		Buy	1,746	1,784,681.93
R204 On 06/02/2014	Bond Future		Buy	2,714	2,733,118.23
R204 On 06/02/2014	Bond Future		Sell	2,714	0.00
R204 On 08/05/2014	Bond Future		Sell	2,714	0.00
R204 On 08/05/2014	Bond Future		Buy	2,714	2,774,127.58
R204 On 06/02/2014	Bond Future		Buy	3,615	3,640,465.14

R204 On 06/02/2014	Bond Future	Sell	3,615	0.00
R204 On 08/05/2014	Bond Future	Sell	3,615	0.00
R204 On 08/05/2014	Bond Future	Buy	3,615	3,695,088.88
R204 On 06/02/2014	Bond Future	Sell	3,958	0.00
R204 On 06/02/2014	Bond Future	Buy	3,958	3,990,577.90
R204 On 08/05/2014	Bond Future	Buy	3,958	4,050,454.92
R204 On 08/05/2014	Bond Future	Sell	3,958	0.00
R204 On 06/02/2014	Bond Future	Buy	7,642	7,704,900.54
R204 On 06/02/2014	Bond Future	Sell	7,642	0.00
R204 On 08/05/2014	Bond Future	Sell	7,642	0.00
R204 On 08/05/2014	Bond Future	Buy	7,642	7,821,511.34
R204 On 06/02/2014	Bond Future	Sell	12,173	0.00
R204 On 06/02/2014	Bond Future	Buy	12,173	12,273,194.75
R204 On 08/05/2014	Bond Future	Sell	12,273	0.00
R204 On 08/05/2014	Bond Future	Buy	12,273	12,561,294.00
R2048 Bond Future				
R248 On 06/02/2014	Bond Future	Sell	863	0.00
R248 On 06/02/2014	Bond Future	Buy	863	840,556.65
R248 On 08/05/2014	Bond Future	Buy	863	814,953.42
R248 On 08/05/2014	Bond Future	Sell	863	0.00
R207 Bond Future				
R207 On 08/05/2014	Bond Future	Buy	1	969.65
R207 On 08/05/2014	Bond Future	Sell	1	0.00
R207 On 08/05/2014	Bond Future	Buy	1	969.65
R207 On 08/05/2014	Bond Future	Sell	1	0.00
R207 On 08/05/2014	Bond Future	Buy	1	969.65
R207 On 08/05/2014	Bond Future	Sell	1	0.00
R207 On 08/05/2014	Bond Future	Buy	2	1,939.30
R207 On 08/05/2014	Bond Future	Sell	2	0.00
R207 On 08/05/2014	Bond Future	Buy	2	1,939.30
R207 On 08/05/2014	Bond Future	Sell	2	0.00
R207 On 08/05/2014	Bond Future	Buy	3	2,908.95
R207 On 08/05/2014	Bond Future	Sell	3	0.00
R207 On 08/05/2014	Bond Future	Buy	3	2,908.95
R207 On 08/05/2014	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 08/05/2014	Bond Future		Buy	3	2,908.95
R207 On 08/05/2014	Bond Future		Sell	3	0.00
R207 On 06/02/2014	Bond Future		Sell	4	0.00
R207 On 06/02/2014	Bond Future		Buy	4	3,821.26
R207 On 08/05/2014	Bond Future		Buy	4	3,878.60
R207 On 08/05/2014	Bond Future		Sell	4	0.00
R207 On 08/05/2014	Bond Future		Buy	4	3,878.60
R207 On 08/05/2014	Bond Future		Sell	4	0.00
R207 On 08/05/2014	Bond Future		Buy	4	3,878.60
R207 On 08/05/2014	Bond Future		Sell	4	0.00
R207 On 08/05/2014	Bond Future		Buy	6	5,817.90
R207 On 08/05/2014	Bond Future		Sell	6	0.00
R207 On 08/05/2014	Bond Future		Buy	8	7,757.20
R207 On 08/05/2014	Bond Future		Sell	8	0.00
R207 On 08/05/2014	Bond Future		Buy	13	12,605.44
R207 On 08/05/2014	Bond Future		Sell	13	0.00
R207 On 06/02/2014	Bond Future		Buy	16	15,285.05
R207 On 06/02/2014	Bond Future		Sell	16	0.00
R207 On 08/05/2014	Bond Future		Sell	16	0.00
R207 On 08/05/2014	Bond Future		Buy	16	15,514.39
R207 On 06/02/2014	Bond Future		Buy	17	16,240.36
R207 On 06/02/2014	Bond Future		Sell	17	0.00
R207 On 08/05/2014	Bond Future		Sell	17	0.00
R207 On 08/05/2014	Bond Future		Buy	17	16,484.04
R207 On 08/05/2014	Bond Future		Buy	17	16,484.04
R207 On 08/05/2014	Bond Future		Sell	17	0.00
R207 On 06/02/2014	Bond Future		Sell	18	0.00
R207 On 06/02/2014	Bond Future		Buy	18	17,195.68
R207 On 08/05/2014	Bond Future		Buy	25	24,241.24
R207 On 08/05/2014	Bond Future		Sell	25	0.00
R207 On 06/02/2014	Bond Future		Buy	27	25,793.52

R207 On 06/02/2014	Bond Future	Sell	27	0.00
R207 On 08/05/2014	Bond Future	Sell	27	0.00
R207 On 08/05/2014	Bond Future	Buy	27	26,180.54
R207 On 08/05/2014	Bond Future	Buy	41	39,755.63
R207 On 08/05/2014	Bond Future	Sell	41	0.00
R207 On 06/02/2014	Bond Future	Sell	42	0.00
R207 On 06/02/2014	Bond Future	Buy	42	40,123.25
R207 On 08/05/2014	Bond Future	Sell	50	0.00
R207 On 08/05/2014	Bond Future	Buy	50	48,482.48
R207 On 06/02/2014	Bond Future	Buy	50	47,765.78
R207 On 06/02/2014	Bond Future	Sell	50	0.00
R207 On 06/02/2014	Bond Future	Buy	55	52,542.35
R207 On 06/02/2014	Bond Future	Sell	55	0.00
R207 On 08/05/2014	Bond Future	Sell	55	0.00
R207 On 08/05/2014	Bond Future	Buy	55	53,330.73
R207 On 06/02/2014	Bond Future	Sell	60	0.00
R207 On 06/02/2014	Bond Future	Buy	60	57,318.93
R207 On 08/05/2014	Bond Future	Sell	60	0.00
R207 On 08/05/2014	Bond Future	Buy	60	58,178.98
R207 On 08/05/2014	Bond Future	Buy	61	59,148.63
R207 On 08/05/2014	Bond Future	Sell	61	0.00
R207 On 06/02/2014	Bond Future	Sell	63	0.00
R207 On 06/02/2014	Bond Future	Buy	63	60,184.88
R207 On 08/05/2014	Bond Future	Sell	77	0.00
R207 On 08/05/2014	Bond Future	Buy	77	74,663.02
R207 On 06/02/2014	Bond Future	Buy	84	80,246.50
R207 On 06/02/2014	Bond Future	Sell	84	0.00
R207 On 08/05/2014	Bond Future	Sell	84	0.00
R207 On 08/05/2014	Bond Future	Buy	84	81,450.57
R207 On 06/02/2014	Bond Future	Buy	90	85,978.40
R207 On 06/02/2014	Bond Future	Sell	90	0.00
R207 On 08/05/2014	Bond Future	Sell	90	0.00
R207 On 08/05/2014	Bond Future	Buy	90	87,268.46
R207 On 08/05/2014	Bond Future	Buy	100	96,964.96

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 08/05/2014	Bond Future		Sell	100	0.00
R207 On 06/02/2014	Bond Future		Buy	101	96,486.87
R207 On 06/02/2014	Bond Future		Sell	101	0.00
R207 On 08/05/2014	Bond Future		Sell	101	0.00
R207 On 08/05/2014	Bond Future		Buy	101	97,934.61
R207 On 06/02/2014	Bond Future		Sell	102	0.00
R207 On 06/02/2014	Bond Future		Buy	102	97,442.18
R207 On 08/05/2014	Bond Future		Sell	110	0.00
R207 On 08/05/2014	Bond Future		Buy	110	106,661.46
R207 On 06/02/2014	Bond Future		Buy	110	105,084.71
R207 On 06/02/2014	Bond Future		Sell	110	0.00
R207 On 08/05/2014	Bond Future		Buy	123	119,266.90
R207 On 08/05/2014	Bond Future		Sell	123	0.00
R207 On 06/02/2014	Bond Future		Sell	126	0.00
R207 On 06/02/2014	Bond Future		Buy	126	120,369.75
R207 On 06/02/2014	Bond Future		Buy	130	124,191.02
R207 On 06/02/2014	Bond Future		Sell	130	0.00
R207 On 08/05/2014	Bond Future		Sell	130	0.00
R207 On 08/05/2014	Bond Future		Buy	130	126,054.45
R207 On 08/05/2014	Bond Future		Buy	143	138,659.89
R207 On 08/05/2014	Bond Future		Sell	143	0.00
R207 On 06/02/2014	Bond Future		Sell	146	0.00
R207 On 06/02/2014	Bond Future		Buy	146	139,476.06
R207 On 08/05/2014	Bond Future		Buy	158	153,204.64
R207 On 08/05/2014	Bond Future		Sell	158	0.00
R207 On 06/02/2014	Bond Future		Sell	162	0.00
R207 On 06/02/2014	Bond Future		Buy	162	154,761.11
R207 On 08/05/2014	Bond Future		Buy	168	162,901.13
R207 On 08/05/2014	Bond Future		Sell	168	0.00
R207 On 06/02/2014	Bond Future		Sell	172	0.00
R207 On 06/02/2014	Bond Future		Buy	172	164,314.27

R207 On 08/05/2014	Bond Future	Buy	185	179,385.18
R207 On 08/05/2014	Bond Future	Sell	185	0.00
R207 On 06/02/2014	Bond Future	Sell	189	0.00
R207 On 06/02/2014	Bond Future	Buy	189	180,554.63
R207 On 06/02/2014	Bond Future	Sell	201	0.00
R207 On 06/02/2014	Bond Future	Buy	201	192,018.42
R207 On 06/02/2014	Bond Future	Sell	201	0.00
R207 On 06/02/2014	Bond Future	Buy	201	192,018.42
R207 On 08/05/2014	Bond Future	Sell	201	0.00
R207 On 08/05/2014	Bond Future	Buy	201	194,899.57
R207 On 08/05/2014	Bond Future	Sell	201	0.00
R207 On 08/05/2014	Bond Future	Buy	201	194,899.57
R207 On 06/02/2014	Bond Future	Sell	248	0.00
R207 On 06/02/2014	Bond Future	Buy	248	236,918.24
R207 On 08/05/2014	Bond Future	Sell	248	0.00
R207 On 08/05/2014	Bond Future	Buy	248	240,473.10
R207 On 08/05/2014	Bond Future	Buy	262	254,048.20
R207 On 08/05/2014	Bond Future	Sell	262	0.00
R207 On 06/02/2014	Bond Future	Sell	268	0.00
R207 On 06/02/2014	Bond Future	Buy	268	256,024.55
R207 On 06/02/2014	Bond Future	Buy	288	275,130.86
R207 On 06/02/2014	Bond Future	Sell	288	0.00
R207 On 08/05/2014	Bond Future	Sell	288	0.00
R207 On 08/05/2014	Bond Future	Buy	288	279,259.08
R207 On 06/02/2014	Bond Future	Sell	350	0.00
R207 On 06/02/2014	Bond Future	Buy	350	334,360.43
R207 On 08/05/2014	Bond Future	Sell	350	0.00
R207 On 08/05/2014	Bond Future	Buy	350	339,377.36
R207 On 08/05/2014	Bond Future	Buy	392	380,102.64
R207 On 08/05/2014	Bond Future	Sell	392	0.00
R207 On 06/02/2014	Bond Future	Sell	400	0.00
R207 On 06/02/2014	Bond Future	Buy	400	382,126.20
R207 On 06/02/2014	Bond Future	Buy	491	469,059.91
R207 On 06/02/2014	Bond Future	Sell	491	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 08/05/2014	Bond Future		Sell	491	0.00
R207 On 08/05/2014	Bond Future		Buy	491	476,097.95
R207 On 06/02/2014	Bond Future		Buy	545	520,646.95
R207 On 06/02/2014	Bond Future		Sell	545	0.00
R207 On 08/05/2014	Bond Future		Sell	545	0.00
R207 On 08/05/2014	Bond Future		Buy	545	528,459.03
R207 On 06/02/2014	Bond Future		Sell	600	0.00
R207 On 06/02/2014	Bond Future		Buy	600	569,715.24
R207 On 08/05/2014	Bond Future		Buy	600	578,189.46
R207 On 08/05/2014	Bond Future		Sell	600	0.00
R207 On 08/05/2014	Bond Future		Buy	610	591,486.26
R207 On 08/05/2014	Bond Future		Sell	610	0.00
R207 On 06/02/2014	Bond Future		Sell	623	0.00
R207 On 06/02/2014	Bond Future		Buy	623	595,161.56
R207 On 08/05/2014	Bond Future		Sell	671	0.00
R207 On 08/05/2014	Bond Future		Buy	671	650,634.88
R207 On 06/02/2014	Bond Future		Buy	671	641,016.70
R207 On 06/02/2014	Bond Future		Sell	671	0.00
R207 On 06/02/2014	Bond Future		Sell	714	0.00
R207 On 06/02/2014	Bond Future		Buy	714	682,574.50
R207 On 08/05/2014	Bond Future		Sell	714	0.00
R207 On 08/05/2014	Bond Future		Buy	714	692,816.12
R207 On 06/02/2014	Bond Future		Buy	753	719,352.57
R207 On 06/02/2014	Bond Future		Sell	753	0.00
R207 On 08/05/2014	Bond Future		Sell	753	0.00
R207 On 08/05/2014	Bond Future		Buy	753	730,146.15
R207 On 06/02/2014	Bond Future		Buy	864	825,392.59
R207 On 06/02/2014	Bond Future		Sell	864	0.00
R207 On 08/05/2014	Bond Future		Sell	864	0.00
R207 On 08/05/2014	Bond Future		Buy	864	837,777.25
R207 On 06/02/2014	Bond Future		Buy	941	898,951.89

R207 On 06/02/2014	Bond Future	Sell	941	0.00
R207 On 08/05/2014	Bond Future	Sell	941	0.00
R207 On 08/05/2014	Bond Future	Buy	941	912,440.27
R207 On 08/05/2014	Bond Future	Sell	1,010	0.00
R207 On 08/05/2014	Bond Future	Buy	1,010	979,346.10
R207 On 06/02/2014	Bond Future	Buy	1,010	964,868.66
R207 On 06/02/2014	Bond Future	Sell	1,010	0.00
R207 On 06/02/2014	Bond Future	Buy	1,462	1,396,671.26
R207 On 06/02/2014	Bond Future	Sell	1,462	0.00
R207 On 08/05/2014	Bond Future	Sell	1,462	0.00
R207 On 08/05/2014	Bond Future	Buy	1,462	1,417,627.72
R207 On 06/02/2014	Bond Future	Buy	1,507	1,439,660.46
R207 On 06/02/2014	Bond Future	Sell	1,507	0.00
R207 On 08/05/2014	Bond Future	Sell	1,507	0.00
R207 On 08/05/2014	Bond Future	Buy	1,507	1,461,261.95
R207 On 06/02/2014	Bond Future	Sell	1,599	0.00
R207 On 06/02/2014	Bond Future	Buy	1,599	1,527,549.48
R207 On 08/05/2014	Bond Future	Buy	1,651	1,600,891.49
R207 On 08/05/2014	Bond Future	Sell	1,651	0.00
R207 On 06/02/2014	Bond Future	Sell	2,012	0.00
R207 On 06/02/2014	Bond Future	Buy	2,012	1,922,094.79
R207 On 08/05/2014	Bond Future	Sell	2,012	0.00
R207 On 08/05/2014	Bond Future	Buy	2,012	1,950,935.00
R207 On 06/02/2014	Bond Future	Sell	3,914	0.00
R207 On 06/02/2014	Bond Future	Buy	3,914	3,739,104.87
R207 On 08/05/2014	Bond Future	Sell	3,914	0.00
R207 On 08/05/2014	Bond Future	Buy	3,914	3,795,208.53
R207 On 06/02/2014	Bond Future	Buy	4,760	4,547,301.78
R207 On 06/02/2014	Bond Future	Sell	4,760	0.00
R207 On 08/05/2014	Bond Future	Sell	4,760	0.00
R207 On 08/05/2014	Bond Future	Buy	4,760	4,615,532.10
R207 On 06/02/2014	Bond Future	Buy	6,160	5,884,743.48
R207 On 06/02/2014	Bond Future	Sell	6,160	0.00
R207 On 08/05/2014	Bond Future	Buy	6,160	5,973,041.54

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
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R207 On 08/05/2014	Bond Future		Sell	6,160	0.00
R207 On 06/02/2014	Bond Future		Sell	10,884	0.00
R207 On 06/02/2014	Bond Future		Buy	10,884	10,397,653.90
R207 On 08/05/2014	Bond Future		Buy	10,884	10,553,666.25
R207 On 08/05/2014	Bond Future		Sell	10,884	0.00

R208 Bond Futures

R208 On 06/02/2014	Bond Future		Buy	1	935.23
R208 On 06/02/2014	Bond Future		Sell	1	0.00
R208 On 08/05/2014	Bond Future		Sell	1	0.00
R208 On 08/05/2014	Bond Future		Buy	1	915.28
R208 On 06/02/2014	Bond Future		Buy	4	3,715.10
R208 On 06/02/2014	Bond Future		Sell	4	0.00
R208 On 08/05/2014	Bond Future		Sell	4	0.00
R208 On 08/05/2014	Bond Future		Buy	4	3,634.41
R208 On 06/02/2014	Bond Future		Buy	9	8,358.97
R208 On 06/02/2014	Bond Future		Sell	9	0.00
R208 On 08/05/2014	Bond Future		Sell	9	0.00
R208 On 08/05/2014	Bond Future		Buy	9	8,177.42
R208 On 08/05/2014	Bond Future		Sell	12	0.00
R208 On 08/05/2014	Bond Future		Buy	12	10,903.23
R208 On 06/02/2014	Bond Future		Buy	12	11,145.29
R208 On 06/02/2014	Bond Future		Sell	12	0.00
R208 On 08/05/2014	Bond Future		Sell	14	0.00
R208 On 08/05/2014	Bond Future		Buy	14	12,720.44
R208 On 06/02/2014	Bond Future		Buy	14	13,002.84
R208 On 06/02/2014	Bond Future		Sell	14	0.00
R208 On 08/05/2014	Bond Future		Sell	17	0.00
R208 On 08/05/2014	Bond Future		Buy	17	15,446.25
R208 On 06/02/2014	Bond Future		Buy	17	15,789.17
R208 On 06/02/2014	Bond Future		Sell	17	0.00
R208 On 06/02/2014	Bond Future		Buy	19	17,769.45

R208 On 06/02/2014	Bond Future	Sell	19	0.00
R208 On 08/05/2014	Bond Future	Sell	19	0.00
R208 On 08/05/2014	Bond Future	Buy	19	17,390.29
R208 On 06/02/2014	Bond Future	Buy	20	18,704.68
R208 On 06/02/2014	Bond Future	Sell	20	0.00
R208 On 08/05/2014	Bond Future	Sell	20	0.00
R208 On 08/05/2014	Bond Future	Buy	20	18,305.57
R208 On 06/02/2014	Bond Future	Buy	24	22,445.62
R208 On 06/02/2014	Bond Future	Sell	24	0.00
R208 On 08/05/2014	Bond Future	Sell	24	0.00
R208 On 08/05/2014	Bond Future	Buy	24	21,966.68
R208 On 06/02/2014	Bond Future	Buy	25	23,219.36
R208 On 06/02/2014	Bond Future	Sell	25	0.00
R208 On 08/05/2014	Bond Future	Sell	25	0.00
R208 On 08/05/2014	Bond Future	Buy	25	22,715.07
R208 On 08/05/2014	Bond Future	Sell	49	0.00
R208 On 08/05/2014	Bond Future	Buy	49	44,848.64
R208 On 06/02/2014	Bond Future	Buy	49	45,826.47
R208 On 06/02/2014	Bond Future	Sell	49	0.00
R208 On 06/02/2014	Bond Future	Buy	90	84,171.07
R208 On 06/02/2014	Bond Future	Sell	90	0.00
R208 On 08/05/2014	Bond Future	Sell	90	0.00
R208 On 08/05/2014	Bond Future	Buy	90	82,375.05
R208 On 06/02/2014	Bond Future	Buy	102	95,393.88
R208 On 06/02/2014	Bond Future	Sell	102	0.00
R208 On 06/02/2014	Bond Future	Buy	102	95,393.88
R208 On 06/02/2014	Bond Future	Sell	102	0.00
R208 On 08/05/2014	Bond Future	Sell	102	0.00
R208 On 08/05/2014	Bond Future	Buy	102	93,358.39
R208 On 08/05/2014	Bond Future	Sell	102	0.00
R208 On 08/05/2014	Bond Future	Buy	102	93,358.39
R208 On 06/02/2014	Bond Future	Buy	123	114,239.26
R208 On 06/02/2014	Bond Future	Sell	123	0.00
R208 On 06/02/2014	Bond Future	Buy	123	115,033.79

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 06/02/2014	Bond Future		Sell	123	0.00
R208 On 08/05/2014	Bond Future		Sell	123	0.00
R208 On 08/05/2014	Bond Future		Buy	123	112,579.23
R208 On 08/05/2014	Bond Future		Sell	123	0.00
R208 On 08/05/2014	Bond Future		Buy	123	111,758.13
R208 On 08/05/2014	Bond Future		Sell	126	0.00
R208 On 08/05/2014	Bond Future		Buy	126	114,483.94
R208 On 06/02/2014	Bond Future		Buy	126	117,025.59
R208 On 06/02/2014	Bond Future		Sell	126	0.00
R208 On 06/02/2014	Bond Future		Buy	139	129,997.54
R208 On 06/02/2014	Bond Future		Sell	139	0.00
R208 On 08/05/2014	Bond Future		Sell	139	0.00
R208 On 08/05/2014	Bond Future		Buy	139	127,223.68
R208 On 06/02/2014	Bond Future		Buy	166	155,248.86
R208 On 06/02/2014	Bond Future		Sell	166	0.00
R208 On 08/05/2014	Bond Future		Sell	166	0.00
R208 On 08/05/2014	Bond Future		Buy	166	151,936.20
R208 On 08/05/2014	Bond Future		Sell	174	0.00
R208 On 08/05/2014	Bond Future		Buy	174	158,096.87
R208 On 06/02/2014	Bond Future		Buy	174	161,606.76
R208 On 06/02/2014	Bond Future		Sell	174	0.00
R208 On 08/05/2014	Bond Future		Sell	181	0.00
R208 On 08/05/2014	Bond Future		Buy	181	165,665.37
R208 On 06/02/2014	Bond Future		Sell	181	0.00
R208 On 06/02/2014	Bond Future		Buy	181	169,277.37
R208 On 06/02/2014	Bond Future		Buy	201	187,982.05
R208 On 06/02/2014	Bond Future		Sell	201	0.00
R208 On 08/05/2014	Bond Future		Sell	201	0.00
R208 On 08/05/2014	Bond Future		Buy	201	183,970.94
R208 On 08/05/2014	Bond Future		Sell	244	0.00
R208 On 08/05/2014	Bond Future		Buy	244	221,699.06

R208 On 06/02/2014	Bond Future	Buy	244	226,620.98
R208 On 06/02/2014	Bond Future	Sell	244	0.00
R208 On 06/02/2014	Bond Future	Buy	271	253,448.44
R208 On 06/02/2014	Bond Future	Sell	271	0.00
R208 On 08/05/2014	Bond Future	Sell	271	0.00
R208 On 08/05/2014	Bond Future	Buy	271	248,040.42
R208 On 06/02/2014	Bond Future	Buy	336	312,068.23
R208 On 06/02/2014	Bond Future	Sell	336	0.00
R208 On 08/05/2014	Bond Future	Sell	336	0.00
R208 On 08/05/2014	Bond Future	Buy	336	305,290.51
R208 On 06/02/2014	Bond Future	Buy	452	422,725.81
R208 On 06/02/2014	Bond Future	Sell	452	0.00
R208 On 08/05/2014	Bond Future	Sell	452	0.00
R208 On 08/05/2014	Bond Future	Buy	452	413,705.79
R208 On 06/02/2014	Bond Future	Sell	876	0.00
R208 On 06/02/2014	Bond Future	Buy	876	819,702.37
R208 On 08/05/2014	Bond Future	Sell	876	0.00
R208 On 08/05/2014	Bond Future	Buy	876	802,227.75
R208 On 06/02/2014	Bond Future	Buy	1,119	1,046,526.96
R208 On 06/02/2014	Bond Future	Sell	1,119	0.00
R208 On 08/05/2014	Bond Future	Sell	1,119	0.00
R208 On 08/05/2014	Bond Future	Buy	1,119	1,024,196.42
R208 On 06/02/2014	Bond Future	Buy	1,203	1,125,086.62
R208 On 06/02/2014	Bond Future	Sell	1,203	0.00
R208 On 08/05/2014	Bond Future	Sell	1,203	0.00
R208 On 08/05/2014	Bond Future	Buy	1,203	1,101,079.79
R208 On 06/02/2014	Bond Future	Buy	1,546	1,435,885.38
R208 On 06/02/2014	Bond Future	Sell	1,546	0.00
R208 On 08/05/2014	Bond Future	Sell	1,546	0.00
R208 On 08/05/2014	Bond Future	Buy	1,546	1,404,699.77
R208 On 08/05/2014	Bond Future	Sell	1,573	0.00
R208 On 08/05/2014	Bond Future	Buy	1,573	1,429,232.05
R208 On 06/02/2014	Bond Future	Buy	1,573	1,460,962.29
R208 On 06/02/2014	Bond Future	Sell	1,573	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 06/02/2014			Sell	3,250	0.00
R208 On 06/02/2014			Buy	3,250	3,027,375.98
R208 On 08/05/2014			Buy	3,250	2,960,402.25
R208 On 08/05/2014			Sell	3,250	0.00
R208 On 08/05/2014			Sell	3,250	0.00
R208 On 08/05/2014			Buy	3,250	2,960,402.25
R208 On 06/02/2014			Buy	3,250	3,027,375.98
R208 On 06/02/2014			Sell	3,250	0.00
R208 On 06/02/2014			Sell	4,203	0.00
R208 On 06/02/2014			Buy	4,203	3,903,639.22
R208 On 08/05/2014			Buy	4,203	3,818,857.15
R208 On 08/05/2014			Sell	4,203	0.00
R208 On 06/02/2014			Sell	4,262	0.00
R208 On 06/02/2014			Buy	4,262	3,985,967.73
R208 On 08/05/2014			Buy	4,262	3,900,916.11
R208 On 08/05/2014			Sell	4,262	0.00
R209 Bond Future					
R209 On 08/05/2014			Sell	2	0.00
R209 On 08/05/2014			Buy	2	1,430.17
R209 On 06/02/2014			Buy	2	1,471.23
R209 On 06/02/2014			Sell	2	0.00
R209 On 08/05/2014			Buy	8	5,720.69
R209 On 08/05/2014			Sell	8	0.00
R209 On 08/05/2014			Sell	8	0.00
R209 On 08/05/2014			Buy	8	5,720.69
R209 On 06/02/2014			Buy	8	5,884.90
R209 On 06/02/2014			Sell	8	0.00
R209 On 06/02/2014			Sell	8	0.00
R209 On 06/02/2014			Buy	8	5,884.90
R209 On 08/05/2014			Sell	9	0.00
R209 On 08/05/2014			Buy	9	6,435.78

R209 On 06/02/2014	Bond Future	Buy	9	6,620.52
R209 On 06/02/2014	Bond Future	Sell	9	0.00
R209 On 08/05/2014	Bond Future	Sell	11	0.00
R209 On 08/05/2014	Bond Future	Buy	11	7,865.95
R209 On 06/02/2014	Bond Future	Buy	11	8,091.74
R209 On 06/02/2014	Bond Future	Sell	11	0.00
R209 On 08/05/2014	Bond Future	Buy	15	10,726.30
R209 On 08/05/2014	Bond Future	Sell	15	0.00
R209 On 06/02/2014	Bond Future	Sell	15	0.00
R209 On 06/02/2014	Bond Future	Buy	15	11,034.20
R209 On 08/05/2014	Bond Future	Sell	22	0.00
R209 On 08/05/2014	Bond Future	Buy	22	15,731.90
R209 On 06/02/2014	Bond Future	Buy	22	16,183.49
R209 On 06/02/2014	Bond Future	Sell	22	0.00
R209 On 08/05/2014	Bond Future	Sell	24	0.00
R209 On 08/05/2014	Bond Future	Buy	24	17,162.08
R209 On 06/02/2014	Bond Future	Buy	24	17,654.71
R209 On 06/02/2014	Bond Future	Sell	24	0.00
R209 On 08/05/2014	Bond Future	Sell	26	0.00
R209 On 08/05/2014	Bond Future	Buy	26	18,592.25
R209 On 06/02/2014	Bond Future	Buy	26	19,125.94
R209 On 06/02/2014	Bond Future	Sell	26	0.00
R209 On 08/05/2014	Bond Future	Buy	182	130,145.74
R209 On 08/05/2014	Bond Future	Sell	182	0.00
R209 On 08/05/2014	Bond Future	Sell	182	0.00
R209 On 08/05/2014	Bond Future	Buy	182	130,145.74
R209 On 06/02/2014	Bond Future	Sell	182	0.00
R209 On 06/02/2014	Bond Future	Sell	182	0.00
R209 On 06/02/2014	Bond Future	Buy	182	133,881.58
R209 On 06/02/2014	Bond Future	Buy	182	133,881.58
R209 On 08/05/2014	Bond Future	Buy	207	148,022.91
R209 On 08/05/2014	Bond Future	Sell	207	0.00
R209 On 06/02/2014	Bond Future	Sell	207	0.00
R209 On 06/02/2014	Bond Future	Buy	207	152,271.91

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 08/05/2014			Sell	221	0.00
R209 On 08/05/2014			Buy	221	158,034.12
R209 On 06/02/2014			Buy	221	162,570.50
R209 On 06/02/2014			Sell	221	0.00
R209 On 08/05/2014			Sell	272	0.00
R209 On 08/05/2014			Buy	272	194,503.53
R209 On 06/02/2014			Buy	272	200,086.76
R209 On 06/02/2014			Sell	272	0.00
R209 On 08/05/2014			Sell	412	0.00
R209 On 08/05/2014			Buy	412	294,615.64
R209 On 06/02/2014			Buy	412	303,072.60
R209 On 06/02/2014			Sell	412	0.00
R209 On 08/05/2014			Buy	777	555,622.21
R209 On 08/05/2014			Sell	777	0.00
R209 On 06/02/2014			Sell	777	0.00
R209 On 06/02/2014			Buy	777	571,571.38
R209 On 08/05/2014			Buy	1,000	725,822.20
R209 On 08/05/2014			Sell	1,000	0.00
R209 On 06/02/2014			Buy	1,000	746,098.00
R209 On 06/02/2014			Sell	1,000	0.00
R213 Bond Future					
R213 On 06/02/2014			Buy	7	5,840.39
R213 On 06/02/2014			Sell	7	0.00
R213 On 08/05/2014			Sell	7	0.00
R213 On 08/05/2014			Buy	7	5,679.31
R213 On 06/02/2014			Buy	77	64,244.27
R213 On 06/02/2014			Sell	77	0.00
R213 On 08/05/2014			Sell	77	0.00
R213 On 08/05/2014			Buy	77	62,472.38
R213 On 06/02/2014			Sell	84	0.00
R213 On 06/02/2014			Buy	84	70,084.66

R213 On 08/05/2014	Bond Future	Buy	84	68,151.69
R213 On 08/05/2014	Bond Future	Sell	84	0.00
R213 On 06/02/2014	Bond Future	Sell	217	0.00
R213 On 06/02/2014	Bond Future	Buy	217	183,262.32
R213 On 08/05/2014	Bond Future	Sell	217	0.00
R213 On 08/05/2014	Bond Future	Buy	217	178,324.72
R213 On 06/02/2014	Bond Future	Sell	1,418	0.00
R213 On 06/02/2014	Bond Future	Buy	1,418	1,198,060.12
R213 On 08/05/2014	Bond Future	Buy	1,418	1,165,803.31
R213 On 08/05/2014	Bond Future	Sell	1,418	0.00
R214 Bond Future				
R214 On 06/02/2014	Bond Future	Buy	14	10,427.27
R214 On 06/02/2014	Bond Future	Sell	14	0.00
R214 On 08/05/2014	Bond Future	Buy	14	10,121.89
R214 On 08/05/2014	Bond Future	Sell	14	0.00
R214 On 06/02/2014	Bond Future	Buy	620	466,399.46
R214 On 06/02/2014	Bond Future	Sell	620	0.00
R214 On 08/05/2014	Bond Future	Buy	620	453,002.69
R214 On 08/05/2014	Bond Future	Sell	620	0.00
Grand Total for Daily Detailed Turnover:			505,022	542,867,409.59