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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/08/2014

TO DATE : 04/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Sell	23	0.00
ALBI On 06/11/2014	Index Future		Buy	23	107,017.16
ALBI On 07/08/2014	Index Future		Buy	23	105,272.84
ALBI On 07/08/2014	Index Future		Sell	23	0.00
ALBI On 06/11/2014	Index Future		Sell	29	0.00
ALBI On 06/11/2014	Index Future		Buy	29	134,934.68
ALBI On 07/08/2014	Index Future		Buy	29	132,735.32
ALBI On 07/08/2014	Index Future		Sell	29	0.00
ALBI On 06/11/2014	Index Future		Sell	95	0.00
ALBI On 06/11/2014	Index Future		Buy	95	441,564.75
ALBI On 07/08/2014	Index Future		Sell	95	0.00
ALBI On 07/08/2014	Index Future		Buy	95	434,789.35
ALBI On 06/11/2014	Index Future		Sell	98	0.00
ALBI On 06/11/2014	Index Future		Buy	98	455,986.16

ALBI On 07/08/2014	Index Future	Buy	98	448,553.84
ALBI On 07/08/2014	Index Future	Sell	98	0.00
ALBI On 06/11/2014	Index Future	Sell	150	0.00
ALBI On 06/11/2014	Index Future	Buy	150	697,938.00
ALBI On 06/11/2014	Index Future	Sell	150	0.00
ALBI On 06/11/2014	Index Future	Buy	150	697,533.00
ALBI On 07/08/2014	Index Future	Buy	150	686,562.00
ALBI On 07/08/2014	Index Future	Sell	150	0.00
ALBI On 07/08/2014	Index Future	Sell	150	0.00
ALBI On 07/08/2014	Index Future	Buy	150	686,637.00

Govi Total Return Index

GOVI On 06/11/2014	GOVI	Sell	1	0.00
GOVI On 06/11/2014	GOVI	Buy	1	4,635.12
GOVI On 06/11/2014	GOVI	Sell	2	0.00
GOVI On 06/11/2014	GOVI	Buy	2	9,270.24
GOVI On 06/11/2014	GOVI	Sell	3	0.00
GOVI On 06/11/2014	GOVI	Buy	3	13,905.36
GOVI On 06/11/2014	GOVI	Sell	3	0.00
GOVI On 06/11/2014	GOVI	Buy	3	13,902.36
GOVI On 07/08/2014	GOVI	Buy	134	611,412.52
GOVI On 07/08/2014	GOVI	Sell	134	0.00
GOVI On 07/08/2014	GOVI	Buy	134	611,412.52
GOVI On 07/08/2014	GOVI	Sell	134	0.00
GOVI On 06/11/2014	GOVI	Buy	134	620,980.12
GOVI On 06/11/2014	GOVI	Sell	134	0.00
GOVI On 06/11/2014	GOVI	Sell	134	0.00
GOVI On 06/11/2014	GOVI	Buy	134	620,980.12

New Inflation Linked Index

IGOV On 07/08/2014	Index Future	Buy	1	2,160.49
IGOV On 07/08/2014	Index Future	Sell	1	0.00
IGOV On 06/11/2014	Index Future	Sell	1	0.00
IGOV On 06/11/2014	Index Future	Buy	1	2,197.18
IGOV On 06/11/2014	Index Future	Buy	2	4,376.28
IGOV On 06/11/2014	Index Future	Sell	2	0.00
IGOV On 07/08/2014	Index Future	Buy	16	34,567.84
IGOV On 07/08/2014	Index Future	Sell	16	0.00
IGOV On 06/11/2014	Index Future	Sell	16	0.00
IGOV On 06/11/2014	Index Future	Buy	16	35,154.88
IGOV On 07/08/2014	Index Future	Buy	29	62,654.21
IGOV On 07/08/2014	Index Future	Sell	29	0.00
IGOV On 06/11/2014	Index Future	Sell	29	0.00
IGOV On 06/11/2014	Index Future	Buy	29	63,718.22
IGOV On 07/08/2014	Index Future	Buy	46	99,405.54
IGOV On 07/08/2014	Index Future	Sell	46	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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IGOV On 07/08/2014	Index Future		Sell	46	0.00
IGOV On 07/08/2014	Index Future		Buy	46	99,382.54
IGOV On 06/11/2014	Index Future		Buy	46	101,070.28
IGOV On 06/11/2014	Index Future		Sell	46	0.00
IGOV On 06/11/2014	Index Future		Buy	46	100,992.08
IGOV On 06/11/2014	Index Future		Sell	46	0.00

R157 Bond Future

R157 On 07/08/2014	Bond Future		Buy	19	2,138.49
R157 On 07/08/2014	Bond Future		Sell	19	0.00
R157 On 07/08/2014	Bond Future		Buy	49	5,515.05
R157 On 07/08/2014	Bond Future		Sell	49	0.00
R157 On 07/08/2014	Bond Future		Buy	253	28,475.65
R157 On 07/08/2014	Bond Future		Sell	253	0.00
R157 On 07/08/2014	Bond Future		Buy	290	32,640.07
R157 On 07/08/2014	Bond Future		Sell	290	0.00

R186 Bond Future

R186 On 07/08/2014	Bond Future		Buy	1	118.32
R186 On 07/08/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Buy	1	120.17
R186 On 07/08/2014	Bond Future		Sell	6	0.00
R186 On 07/08/2014	Bond Future		Buy	6	709.42
R186 On 06/11/2014	Bond Future		Buy	6	720.13
R186 On 06/11/2014	Bond Future		Sell	6	0.00
R186 On 07/08/2014	Bond Future		Sell	12	0.00
R186 On 07/08/2014	Bond Future		Buy	12	1,418.84
R186 On 06/11/2014	Bond Future		Buy	12	1,440.27
R186 On 06/11/2014	Bond Future		Sell	12	0.00
R186 On 07/08/2014	Bond Future		Buy	14	1,656.53
R186 On 07/08/2014	Bond Future		Sell	14	0.00
R186 On 06/11/2014	Bond Future		Sell	14	0.00
R186 On 06/11/2014	Bond Future		Buy	14	1,682.40
R186 On 07/08/2014	Bond Future		Buy	15	1,774.85
R186 On 07/08/2014	Bond Future		Sell	15	0.00
R186 On 07/08/2014	Bond Future		Sell	15	0.00
R186 On 07/08/2014	Bond Future		Buy	15	1,773.56
R186 On 06/11/2014	Bond Future		Buy	15	1,800.34
R186 On 06/11/2014	Bond Future		Sell	15	0.00
R186 On 06/11/2014	Bond Future		Sell	15	0.00

R186 On 06/11/2014	Bond Future	Buy	15	1,802.57
R186 On 07/08/2014	Bond Future	Sell	16	0.00
R186 On 07/08/2014	Bond Future	Buy	16	1,891.79
R186 On 06/11/2014	Bond Future	Buy	16	1,920.36
R186 On 06/11/2014	Bond Future	Sell	16	0.00
R186 On 07/08/2014	Bond Future	Sell	17	0.00
R186 On 07/08/2014	Bond Future	Buy	17	2,010.03
R186 On 06/11/2014	Bond Future	Buy	17	2,040.38
R186 On 06/11/2014	Bond Future	Sell	17	0.00
R186 On 07/08/2014	Bond Future	Sell	18	0.00
R186 On 07/08/2014	Bond Future	Buy	18	2,128.27
R186 On 06/11/2014	Bond Future	Buy	18	2,160.40
R186 On 06/11/2014	Bond Future	Sell	18	0.00
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,364.74
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,364.74
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,364.74
R186 On 06/11/2014	Bond Future	Buy	20	2,400.45
R186 On 06/11/2014	Bond Future	Sell	20	0.00
R186 On 06/11/2014	Bond Future	Buy	20	2,400.45
R186 On 06/11/2014	Bond Future	Sell	20	0.00
R186 On 06/11/2014	Bond Future	Buy	20	2,400.45
R186 On 06/11/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Sell	21	0.00
R186 On 07/08/2014	Bond Future	Buy	21	2,482.98
R186 On 07/08/2014	Bond Future	Sell	21	0.00
R186 On 07/08/2014	Bond Future	Buy	21	2,482.98
R186 On 06/11/2014	Bond Future	Buy	21	2,520.47
R186 On 06/11/2014	Bond Future	Sell	21	0.00
R186 On 06/11/2014	Bond Future	Buy	21	2,520.47
R186 On 06/11/2014	Bond Future	Sell	21	0.00
R186 On 07/08/2014	Bond Future	Sell	23	0.00
R186 On 07/08/2014	Bond Future	Buy	23	2,723.34
R186 On 07/08/2014	Bond Future	Sell	23	0.00
R186 On 07/08/2014	Bond Future	Buy	23	2,719.45
R186 On 06/11/2014	Bond Future	Buy	23	2,760.51
R186 On 06/11/2014	Bond Future	Sell	23	0.00
R186 On 07/08/2014	Bond Future	Sell	25	0.00
R186 On 07/08/2014	Bond Future	Buy	25	2,955.93
R186 On 06/11/2014	Bond Future	Buy	25	3,000.56
R186 On 06/11/2014	Bond Future	Sell	25	0.00
R186 On 07/08/2014	Bond Future	Sell	27	0.00
R186 On 07/08/2014	Bond Future	Buy	27	3,192.40
R186 On 06/11/2014	Bond Future	Buy	27	3,240.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Sell	27	0.00
R186 On 07/08/2014			Sell	29	0.00
R186 On 07/08/2014			Buy	29	3,428.87
R186 On 06/11/2014			Buy	29	3,480.65
R186 On 06/11/2014			Sell	29	0.00
R186 On 07/08/2014			Sell	37	0.00
R186 On 07/08/2014			Buy	37	4,374.77
R186 On 06/11/2014			Buy	37	4,440.83
R186 On 06/11/2014			Sell	37	0.00
R186 On 07/08/2014			Sell	39	0.00
R186 On 07/08/2014			Buy	39	4,611.25
R186 On 06/11/2014			Buy	39	4,680.87
R186 On 06/11/2014			Sell	39	0.00
R186 On 06/11/2014			Buy	40	4,806.58
R186 On 06/11/2014			Sell	40	0.00
R186 On 07/08/2014			Sell	42	0.00
R186 On 07/08/2014			Buy	42	4,965.96
R186 On 06/11/2014			Buy	42	5,040.94
R186 On 06/11/2014			Sell	42	0.00
R186 On 07/08/2014			Sell	51	0.00
R186 On 07/08/2014			Buy	51	6,030.09
R186 On 06/11/2014			Buy	51	6,121.14
R186 On 06/11/2014			Sell	51	0.00
R186 On 07/08/2014			Sell	54	0.00
R186 On 07/08/2014			Buy	54	6,384.80
R186 On 06/11/2014			Buy	54	6,481.21
R186 On 06/11/2014			Sell	54	0.00
R186 On 07/08/2014			Sell	58	0.00
R186 On 07/08/2014			Buy	58	6,857.75
R186 On 06/11/2014			Buy	58	6,961.30
R186 On 06/11/2014			Sell	58	0.00
R186 On 07/08/2014			Sell	63	0.00
R186 On 07/08/2014			Buy	63	7,459.59
R186 On 06/11/2014			Buy	63	7,570.36
R186 On 06/11/2014			Sell	63	0.00
R186 On 07/08/2014			Sell	64	0.00
R186 On 07/08/2014			Buy	64	7,567.17
R186 On 06/11/2014			Buy	64	7,681.43
R186 On 06/11/2014			Sell	64	0.00
R186 On 07/08/2014			Sell	66	0.00
R186 On 07/08/2014			Buy	66	7,803.65
R186 On 06/11/2014			Buy	66	7,921.48

R186 On 06/11/2014	Bond Future	Sell	66	0.00
R186 On 07/08/2014	Bond Future	Sell	70	0.00
R186 On 07/08/2014	Bond Future	Buy	70	8,276.59
R186 On 07/08/2014	Bond Future	Sell	70	0.00
R186 On 07/08/2014	Bond Future	Buy	70	8,276.59
R186 On 06/11/2014	Bond Future	Buy	70	8,401.57
R186 On 06/11/2014	Bond Future	Sell	70	0.00
R186 On 06/11/2014	Bond Future	Buy	70	8,401.57
R186 On 06/11/2014	Bond Future	Sell	70	0.00
R186 On 07/08/2014	Bond Future	Sell	72	0.00
R186 On 07/08/2014	Bond Future	Buy	72	8,513.07
R186 On 06/11/2014	Bond Future	Buy	72	8,641.61
R186 On 06/11/2014	Bond Future	Sell	72	0.00
R186 On 07/08/2014	Bond Future	Sell	89	0.00
R186 On 07/08/2014	Bond Future	Buy	89	10,538.15
R186 On 06/11/2014	Bond Future	Buy	89	10,694.64
R186 On 06/11/2014	Bond Future	Sell	89	0.00
R186 On 07/08/2014	Bond Future	Sell	93	0.00
R186 On 07/08/2014	Bond Future	Buy	93	11,011.77
R186 On 07/08/2014	Bond Future	Sell	95	0.00
R186 On 07/08/2014	Bond Future	Buy	95	11,232.52
R186 On 06/11/2014	Bond Future	Buy	95	11,402.12
R186 On 06/11/2014	Bond Future	Sell	95	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	11,686.71
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,823.71
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,784.97
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,784.97
R186 On 07/08/2014	Bond Future	Buy	100	11,832.32
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	11,968.91
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	11,968.91
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,002.24
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	101	11,950.65
R186 On 07/08/2014	Bond Future	Sell	101	0.00
R186 On 06/11/2014	Bond Future	Sell	101	0.00
R186 On 06/11/2014	Bond Future	Buy	101	12,137.29
R186 On 07/08/2014	Bond Future	Sell	125	0.00
R186 On 07/08/2014	Bond Future	Buy	125	14,779.63
R186 On 06/11/2014	Bond Future	Buy	125	15,002.80

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Sell	125	0.00
R186 On 07/08/2014			Buy	132	15,618.67
R186 On 07/08/2014			Sell	132	0.00
R186 On 06/11/2014			Sell	132	0.00
R186 On 06/11/2014			Buy	132	15,862.59
R186 On 06/11/2014			Buy	135	16,222.20
R186 On 06/11/2014			Sell	135	0.00
R186 On 05/02/2015			Sell	140	0.00
R186 On 05/02/2015			Buy	140	16,361.40
R186 On 07/08/2014			Buy	140	16,565.25
R186 On 07/08/2014			Sell	140	0.00
R186 On 07/08/2014			Sell	142	0.00
R186 On 07/08/2014			Buy	142	16,813.67
R186 On 07/08/2014			Sell	142	0.00
R186 On 07/08/2014			Buy	142	16,813.67
R186 On 06/11/2014			Sell	142	0.00
R186 On 06/11/2014			Buy	142	17,078.82
R186 On 06/11/2014			Buy	142	17,063.36
R186 On 06/11/2014			Sell	142	0.00
R186 On 06/11/2014			Buy	142	17,063.36
R186 On 06/11/2014			Sell	142	0.00
R186 On 07/08/2014			Sell	156	0.00
R186 On 07/08/2014			Buy	156	18,444.98
R186 On 06/11/2014			Buy	156	18,723.49
R186 On 06/11/2014			Sell	156	0.00
R186 On 07/08/2014			Sell	177	0.00
R186 On 07/08/2014			Buy	177	20,927.96
R186 On 06/11/2014			Buy	177	21,243.96
R186 On 06/11/2014			Sell	177	0.00
R186 On 06/11/2014			Sell	200	0.00
R186 On 06/11/2014			Buy	200	23,950.76
R186 On 07/08/2014			Sell	281	0.00
R186 On 07/08/2014			Buy	281	33,224.61
R186 On 06/11/2014			Buy	281	33,726.28
R186 On 06/11/2014			Sell	281	0.00
R186 On 05/02/2015			Sell	300	0.00
R186 On 05/02/2015			Buy	300	35,060.13
R186 On 07/08/2014			Buy	300	35,496.97
R186 On 07/08/2014			Sell	300	0.00
R186 On 07/08/2014			Sell	325	0.00
R186 On 07/08/2014			Buy	325	38,427.04
R186 On 06/11/2014			Buy	325	39,007.27

R186 On 06/11/2014	Bond Future	Sell	325	0.00
R186 On 07/08/2014	Bond Future	Sell	403	0.00
R186 On 07/08/2014	Bond Future	Buy	403	47,753.13
R186 On 06/11/2014	Bond Future	Sell	403	0.00
R186 On 06/11/2014	Bond Future	Buy	403	48,492.62
R186 On 07/08/2014	Bond Future	Sell	420	0.00
R186 On 07/08/2014	Bond Future	Buy	420	49,659.57
R186 On 06/11/2014	Bond Future	Buy	420	50,409.39
R186 On 06/11/2014	Bond Future	Sell	420	0.00
R186 On 07/08/2014	Bond Future	Sell	426	0.00
R186 On 07/08/2014	Bond Future	Buy	426	50,441.02
R186 On 06/11/2014	Bond Future	Buy	516	62,004.87
R186 On 06/11/2014	Bond Future	Sell	516	0.00
R186 On 05/02/2015	Bond Future	Sell	540	0.00
R186 On 05/02/2015	Bond Future	Buy	540	63,108.24
R186 On 07/08/2014	Bond Future	Buy	540	63,894.54
R186 On 07/08/2014	Bond Future	Sell	540	0.00
R186 On 07/08/2014	Bond Future	Sell	542	0.00
R186 On 07/08/2014	Bond Future	Buy	542	64,084.49
R186 On 06/11/2014	Bond Future	Buy	542	65,052.12
R186 On 06/11/2014	Bond Future	Sell	542	0.00
R186 On 07/08/2014	Bond Future	Sell	597	0.00
R186 On 07/08/2014	Bond Future	Buy	597	70,587.52
R186 On 06/11/2014	Bond Future	Buy	597	71,653.35
R186 On 06/11/2014	Bond Future	Sell	597	0.00
R186 On 07/08/2014	Bond Future	Sell	611	0.00
R186 On 07/08/2014	Bond Future	Buy	611	72,242.84
R186 On 06/11/2014	Bond Future	Buy	611	73,333.66
R186 On 06/11/2014	Bond Future	Sell	611	0.00
R186 On 07/08/2014	Bond Future	Sell	1,203	0.00
R186 On 07/08/2014	Bond Future	Buy	1,203	142,239.18
R186 On 06/11/2014	Bond Future	Buy	1,203	144,386.90
R186 On 06/11/2014	Bond Future	Sell	1,203	0.00
R186 On 07/08/2014	Bond Future	Buy	1,538	181,981.13
R186 On 07/08/2014	Bond Future	Sell	1,538	0.00
R186 On 06/11/2014	Bond Future	Sell	1,538	0.00
R186 On 06/11/2014	Bond Future	Buy	1,538	184,823.23
R186 On 07/08/2014	Bond Future	Sell	2,012	0.00
R186 On 07/08/2014	Bond Future	Buy	2,012	237,892.96
R186 On 06/11/2014	Bond Future	Buy	2,012	241,484.99
R186 On 06/11/2014	Bond Future	Sell	2,012	0.00
R186 On 07/08/2014	Bond Future	Buy	2,201	260,429.43
R186 On 07/08/2014	Bond Future	Sell	2,201	0.00
R186 On 06/11/2014	Bond Future	Sell	2,201	0.00
R186 On 06/11/2014	Bond Future	Buy	2,201	264,496.70
R186 On 07/08/2014	Bond Future	Buy	4,002	473,529.57

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/08/2014			Sell	4,002	0.00
R186 On 06/11/2014			Sell	4,002	0.00
R186 On 06/11/2014			Buy	4,002	480,924.94
R186 On 07/08/2014			Sell	4,110	0.00
R186 On 07/08/2014			Buy	4,110	485,954.32
R186 On 06/11/2014			Buy	4,110	493,291.90
R186 On 06/11/2014			Sell	4,110	0.00
R186 On 07/08/2014			Sell	4,369	0.00
R186 On 07/08/2014			Buy	4,369	517,316.51
R186 On 06/11/2014			Buy	4,369	524,998.61
R186 On 06/11/2014			Sell	4,369	0.00
R186 On 07/08/2014			Sell	4,638	0.00
R186 On 07/08/2014			Buy	4,638	548,383.48
R186 On 06/11/2014			Buy	4,638	556,663.71
R186 On 06/11/2014			Sell	4,638	0.00
R186 On 07/08/2014			Buy	5,347	633,117.74
R186 On 07/08/2014			Sell	5,347	0.00
R186 On 06/11/2014			Buy	5,496	660,423.98
R186 On 06/11/2014			Sell	5,496	0.00
R186 On 07/08/2014			Sell	16,305	0.00
R186 On 07/08/2014			Buy	16,305	1,927,855.26
R186 On 06/11/2014			Sell	16,305	0.00
R186 On 06/11/2014			Buy	16,305	1,956,964.58
R2023 Bond Future					
R023 On 06/11/2014			Buy	2	198.02
R023 On 06/11/2014			Sell	2	0.00
R023 On 07/08/2014			Sell	2	0.00
R023 On 07/08/2014			Buy	2	202.80
R023 On 06/11/2014			Buy	3	297.03
R023 On 06/11/2014			Sell	3	0.00
R023 On 06/11/2014			Buy	3	297.03
R023 On 06/11/2014			Sell	3	0.00
R023 On 07/08/2014			Sell	3	0.00
R023 On 07/08/2014			Buy	3	304.20
R023 On 07/08/2014			Sell	3	0.00
R023 On 07/08/2014			Buy	3	304.20
R023 On 06/11/2014			Buy	4	396.04
R023 On 06/11/2014			Sell	4	0.00
R023 On 07/08/2014			Sell	4	0.00
R023 On 07/08/2014			Buy	4	405.60
R023 On 06/11/2014			Buy	5	495.05

R023 On 06/11/2014	Bond Future	Sell	5	0.00
R023 On 07/08/2014	Bond Future	Sell	5	0.00
R023 On 07/08/2014	Bond Future	Buy	5	507.00
R023 On 06/11/2014	Bond Future	Buy	6	594.06
R023 On 06/11/2014	Bond Future	Sell	6	0.00
R023 On 07/08/2014	Bond Future	Sell	6	0.00
R023 On 07/08/2014	Bond Future	Buy	6	608.40
R023 On 06/11/2014	Bond Future	Buy	7	693.07
R023 On 06/11/2014	Bond Future	Sell	7	0.00
R023 On 07/08/2014	Bond Future	Sell	7	0.00
R023 On 07/08/2014	Bond Future	Buy	7	709.80
R023 On 06/11/2014	Bond Future	Buy	8	792.08
R023 On 06/11/2014	Bond Future	Sell	8	0.00
R023 On 07/08/2014	Bond Future	Sell	8	0.00
R023 On 07/08/2014	Bond Future	Buy	8	811.20
R023 On 06/11/2014	Bond Future	Buy	10	990.10
R023 On 06/11/2014	Bond Future	Sell	10	0.00
R023 On 07/08/2014	Bond Future	Sell	10	0.00
R023 On 07/08/2014	Bond Future	Buy	10	1,014.00
R023 On 06/11/2014	Bond Future	Buy	20	1,980.20
R023 On 06/11/2014	Bond Future	Sell	20	0.00
R023 On 07/08/2014	Bond Future	Sell	20	0.00
R023 On 07/08/2014	Bond Future	Buy	20	2,028.00
R023 On 06/11/2014	Bond Future	Buy	28	2,772.28
R023 On 06/11/2014	Bond Future	Sell	28	0.00
R023 On 07/08/2014	Bond Future	Sell	28	0.00
R023 On 07/08/2014	Bond Future	Buy	28	2,839.20
R023 On 07/08/2014	Bond Future	Sell	30	0.00
R023 On 07/08/2014	Bond Future	Buy	30	3,047.43
R023 On 07/08/2014	Bond Future	Buy	130	13,197.58
R023 On 07/08/2014	Bond Future	Sell	130	0.00
R023 On 06/11/2014	Bond Future	Sell	130	0.00
R023 On 06/11/2014	Bond Future	Buy	130	12,897.29
R023 On 06/11/2014	Bond Future	Sell	150	0.00
R023 On 06/11/2014	Bond Future	Buy	150	14,873.01
R023 On 06/11/2014	Bond Future	Sell	200	0.00
R023 On 06/11/2014	Bond Future	Buy	200	19,841.99
R023 On 07/08/2014	Bond Future	Buy	200	20,303.97
R023 On 07/08/2014	Bond Future	Sell	200	0.00
R023 On 07/08/2014	Bond Future	Sell	250	0.00
R023 On 07/08/2014	Bond Future	Buy	250	25,350.01
R023 On 06/11/2014	Bond Future	Buy	250	24,752.46
R023 On 06/11/2014	Bond Future	Sell	250	0.00
R023 On 06/11/2014	Bond Future	Sell	260	0.00
R023 On 06/11/2014	Bond Future	Buy	260	25,794.58
R023 On 07/08/2014	Bond Future	Buy	260	26,395.17

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 07/08/2014			Sell	260	0.00
R023 On 06/11/2014			Buy	429	42,475.23
R023 On 06/11/2014			Sell	429	0.00
R023 On 07/08/2014			Sell	429	0.00
R023 On 07/08/2014			Buy	429	43,500.61
R023 On 06/11/2014			Buy	480	47,524.73
R023 On 06/11/2014			Sell	480	0.00
R023 On 07/08/2014			Sell	480	0.00
R023 On 07/08/2014			Buy	480	48,672.01
R023 On 06/11/2014			Buy	550	54,539.53
R023 On 06/11/2014			Sell	550	0.00
R023 On 06/11/2014			Buy	550	54,539.53
R023 On 06/11/2014			Sell	550	0.00
R023 On 07/08/2014			Buy	550	55,852.51
R023 On 07/08/2014			Sell	550	0.00
R023 On 07/08/2014			Sell	550	0.00
R023 On 07/08/2014			Buy	550	55,852.51
R023 On 06/11/2014			Sell	590	0.00
R023 On 06/11/2014			Buy	590	58,533.86
R023 On 07/08/2014			Sell	590	0.00
R023 On 07/08/2014			Buy	590	59,896.72
R023 On 06/11/2014			Buy	651	64,455.41
R023 On 06/11/2014			Sell	651	0.00
R023 On 07/08/2014			Sell	651	0.00
R023 On 07/08/2014			Buy	651	66,011.42
R023 On 06/11/2014			Buy	1,733	171,916.58
R023 On 06/11/2014			Sell	1,733	0.00
R023 On 07/08/2014			Buy	1,733	175,988.68
R023 On 07/08/2014			Sell	1,733	0.00
R023 On 06/11/2014			Sell	2,000	0.00
R023 On 06/11/2014			Buy	2,000	198,306.84
R023 On 06/11/2014			Buy	2,150	213,179.85
R023 On 06/11/2014			Sell	2,150	0.00
R023 On 06/11/2014			Buy	6,850	678,217.47
R023 On 06/11/2014			Sell	6,850	0.00
R023 On 07/08/2014			Sell	6,850	0.00
R023 On 07/08/2014			Buy	6,850	694,590.21
R023 On 06/11/2014			Buy	8,756	866,930.25
R023 On 06/11/2014			Sell	8,756	0.00
R023 On 07/08/2014			Sell	8,756	0.00
R023 On 07/08/2014			Buy	8,756	887,858.66

R203 Bond Future

R203 On 06/11/2014	Bond Future	Buy	3	311.68
R203 On 06/11/2014	Bond Future	Sell	3	0.00
R203 On 06/11/2014	Bond Future	Buy	3	311.68
R203 On 06/11/2014	Bond Future	Sell	3	0.00
R203 On 07/08/2014	Bond Future	Buy	3	319.35
R203 On 07/08/2014	Bond Future	Sell	3	0.00
R203 On 07/08/2014	Bond Future	Buy	3	319.35
R203 On 07/08/2014	Bond Future	Sell	3	0.00
R203 On 07/08/2014	Bond Future	Sell	4	0.00
R203 On 06/11/2014	Bond Future	Buy	4	415.58
R203 On 06/11/2014	Bond Future	Sell	4	0.00
R203 On 06/11/2014	Bond Future	Buy	4	415.58
R203 On 06/11/2014	Bond Future	Sell	4	0.00
R203 On 07/08/2014	Bond Future	Buy	4	425.81
R203 On 07/08/2014	Bond Future	Sell	4	0.00
R203 On 07/08/2014	Bond Future	Buy	4	425.81
R203 On 07/08/2014	Bond Future	Buy	5	532.26
R203 On 06/11/2014	Bond Future	Buy	5	519.47
R203 On 06/11/2014	Bond Future	Sell	5	0.00
R203 On 06/11/2014	Bond Future	Buy	5	519.47
R203 On 06/11/2014	Bond Future	Sell	5	0.00
R203 On 07/08/2014	Bond Future	Sell	5	0.00
R203 On 07/08/2014	Bond Future	Buy	5	532.26
R203 On 07/08/2014	Bond Future	Sell	5	0.00
R203 On 07/08/2014	Bond Future	Buy	6	638.71
R203 On 07/08/2014	Bond Future	Sell	6	0.00
R203 On 06/11/2014	Bond Future	Buy	6	623.37
R203 On 06/11/2014	Bond Future	Sell	6	0.00
R203 On 06/11/2014	Bond Future	Buy	6	623.37
R203 On 06/11/2014	Bond Future	Sell	6	0.00
R203 On 06/11/2014	Bond Future	Buy	6	623.37
R203 On 06/11/2014	Bond Future	Sell	6	0.00
R203 On 07/08/2014	Bond Future	Sell	6	0.00
R203 On 07/08/2014	Bond Future	Buy	6	638.71
R203 On 07/08/2014	Bond Future	Sell	6	0.00
R203 On 07/08/2014	Bond Future	Buy	6	638.71
R203 On 07/08/2014	Bond Future	Sell	7	0.00
R203 On 07/08/2014	Bond Future	Buy	7	745.75
R203 On 06/11/2014	Bond Future	Buy	7	727.57
R203 On 06/11/2014	Bond Future	Sell	7	0.00
R203 On 06/11/2014	Bond Future	Sell	8	0.00
R203 On 06/11/2014	Bond Future	Buy	8	831.82
R203 On 07/08/2014	Bond Future	Sell	11	0.00
R203 On 07/08/2014	Bond Future	Buy	11	1,170.97

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 06/11/2014			Buy	11	1,142.84
R203 On 06/11/2014			Sell	11	0.00
R203 On 06/11/2014			Sell	20	0.00
R203 On 06/11/2014			Buy	20	2,079.56
R203 On 06/11/2014			Buy	40	4,157.57
R203 On 06/11/2014			Sell	40	0.00
R203 On 07/08/2014			Sell	40	0.00
R203 On 07/08/2014			Buy	40	4,261.45
R203 On 06/11/2014			Buy	46	4,779.16
R203 On 06/11/2014			Sell	46	0.00
R203 On 07/08/2014			Buy	46	4,896.77
R203 On 07/08/2014			Sell	46	0.00
R203 On 06/11/2014			Buy	70	7,272.64
R203 On 06/11/2014			Sell	70	0.00
R203 On 07/08/2014			Sell	70	0.00
R203 On 07/08/2014			Buy	70	7,451.61
R203 On 06/11/2014			Buy	90	9,350.54
R203 On 06/11/2014			Sell	90	0.00
R203 On 07/08/2014			Sell	90	0.00
R203 On 07/08/2014			Buy	90	9,580.64
R203 On 06/11/2014			Buy	100	10,389.49
R203 On 06/11/2014			Sell	100	0.00
R203 On 07/08/2014			Buy	100	10,645.16
R203 On 07/08/2014			Sell	100	0.00
R203 On 06/11/2014			Sell	104	0.00
R203 On 06/11/2014			Buy	104	10,813.71
R203 On 06/11/2014			Sell	120	0.00
R203 On 06/11/2014			Buy	120	12,477.36
R203 On 06/11/2014			Buy	125	12,986.86
R203 On 06/11/2014			Sell	125	0.00
R203 On 07/08/2014			Sell	125	0.00
R203 On 07/08/2014			Buy	125	13,306.45
R203 On 06/11/2014			Buy	166	17,246.55
R203 On 06/11/2014			Sell	166	0.00
R203 On 07/08/2014			Sell	166	0.00
R203 On 07/08/2014			Buy	166	17,670.96
R203 On 06/11/2014			Buy	182	18,916.93
R203 On 06/11/2014			Sell	182	0.00
R203 On 07/08/2014			Sell	182	0.00
R203 On 07/08/2014			Buy	182	19,389.61
R203 On 07/08/2014			Sell	233	0.00
R203 On 07/08/2014			Buy	233	24,822.96

R203 On 06/11/2014	Bond Future	Buy	233	24,217.83
R203 On 06/11/2014	Bond Future	Sell	233	0.00
R203 On 07/08/2014	Bond Future	Sell	238	0.00
R203 On 07/08/2014	Bond Future	Buy	238	25,355.65
R203 On 06/11/2014	Bond Future	Buy	238	24,737.52
R203 On 06/11/2014	Bond Future	Sell	238	0.00
R203 On 07/08/2014	Bond Future	Sell	277	0.00
R203 On 07/08/2014	Bond Future	Buy	277	29,510.56
R203 On 06/11/2014	Bond Future	Buy	277	28,791.15
R203 On 06/11/2014	Bond Future	Sell	277	0.00
R203 On 07/08/2014	Bond Future	Sell	303	0.00
R203 On 07/08/2014	Bond Future	Buy	303	32,280.51
R203 On 06/11/2014	Bond Future	Buy	303	31,493.57
R203 On 06/11/2014	Bond Future	Sell	303	0.00
R203 On 07/08/2014	Bond Future	Sell	386	0.00
R203 On 07/08/2014	Bond Future	Buy	386	41,123.02
R203 On 06/11/2014	Bond Future	Buy	386	40,120.52
R203 On 06/11/2014	Bond Future	Sell	386	0.00
R203 On 07/08/2014	Bond Future	Sell	403	0.00
R203 On 07/08/2014	Bond Future	Buy	403	42,934.14
R203 On 06/11/2014	Bond Future	Buy	403	41,887.49
R203 On 06/11/2014	Bond Future	Sell	403	0.00
R203 On 06/11/2014	Bond Future	Sell	447	0.00
R203 On 06/11/2014	Bond Future	Buy	447	46,466.43
R203 On 06/11/2014	Bond Future	Buy	650	67,531.68
R203 On 06/11/2014	Bond Future	Sell	650	0.00
R203 On 07/08/2014	Bond Future	Buy	650	69,193.51
R203 On 07/08/2014	Bond Future	Sell	650	0.00
R203 On 06/11/2014	Bond Future	Buy	834	86,685.27
R203 On 06/11/2014	Bond Future	Sell	834	0.00
R203 On 06/11/2014	Bond Future	Buy	858	89,179.81
R203 On 06/11/2014	Bond Future	Sell	858	0.00
R203 On 07/08/2014	Bond Future	Sell	930	0.00
R203 On 07/08/2014	Bond Future	Buy	930	99,078.79
R203 On 06/11/2014	Bond Future	Buy	950	98,742.21
R203 On 06/11/2014	Bond Future	Sell	950	0.00
R203 On 07/08/2014	Bond Future	Sell	997	0.00
R203 On 07/08/2014	Bond Future	Buy	997	106,216.72
R203 On 07/08/2014	Bond Future	Sell	1,100	0.00
R203 On 07/08/2014	Bond Future	Buy	1,100	117,189.96
R203 On 07/08/2014	Bond Future	Sell	4,281	0.00
R203 On 06/11/2014	Bond Future	Sell	4,281	0.00
R203 On 06/11/2014	Bond Future	Buy	4,281	445,314.89
R203 On 07/08/2014	Bond Future	Buy	4,281	456,082.03
R203 On 06/11/2014	Bond Future	Buy	4,711	489,657.43
R203 On 06/11/2014	Bond Future	Sell	4,711	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 07/08/2014	Bond Future		Buy	5,096	542,909.14
R203 On 07/08/2014	Bond Future		Sell	5,096	0.00
R2037 Bond Future					
2037 On 07/08/2014	Bond Future		Buy	14	1,349.25
2037 On 07/08/2014	Bond Future		Sell	14	0.00
2037 On 06/11/2014	Bond Future		Sell	14	0.00
2037 On 06/11/2014	Bond Future		Buy	14	1,371.02
2037 On 07/08/2014	Bond Future		Buy	29	2,794.88
2037 On 07/08/2014	Bond Future		Sell	29	0.00
2037 On 06/11/2014	Bond Future		Sell	29	0.00
2037 On 06/11/2014	Bond Future		Buy	29	2,839.97
2037 On 07/08/2014	Bond Future		Buy	60	5,776.97
2037 On 07/08/2014	Bond Future		Sell	60	0.00
2037 On 05/02/2015	Bond Future		Sell	60	0.00
2037 On 05/02/2015	Bond Future		Buy	60	5,710.55
2037 On 07/08/2014	Bond Future		Buy	68	6,547.23
2037 On 07/08/2014	Bond Future		Sell	68	0.00
2037 On 05/02/2015	Bond Future		Sell	68	0.00
2037 On 05/02/2015	Bond Future		Buy	68	6,471.96
2037 On 07/08/2014	Bond Future		Buy	97	9,348.38
2037 On 07/08/2014	Bond Future		Sell	97	0.00
2037 On 06/11/2014	Bond Future		Sell	97	0.00
2037 On 06/11/2014	Bond Future		Buy	97	9,499.21
2037 On 07/08/2014	Bond Future		Buy	121	11,650.22
2037 On 07/08/2014	Bond Future		Sell	121	0.00
2037 On 05/02/2015	Bond Future		Sell	121	0.00
2037 On 05/02/2015	Bond Future		Buy	121	11,516.28
2037 On 07/08/2014	Bond Future		Buy	140	13,492.51
2037 On 07/08/2014	Bond Future		Sell	140	0.00
2037 On 07/08/2014	Bond Future		Buy	140	13,492.51
2037 On 07/08/2014	Bond Future		Sell	140	0.00
2037 On 06/11/2014	Bond Future		Sell	140	0.00
2037 On 06/11/2014	Bond Future		Buy	140	13,710.20
2037 On 06/11/2014	Bond Future		Buy	140	13,706.96
2037 On 06/11/2014	Bond Future		Sell	140	0.00
2037 On 07/08/2014	Bond Future		Sell	198	0.00
2037 On 07/08/2014	Bond Future		Buy	198	19,063.99
2037 On 05/02/2015	Bond Future		Sell	198	0.00
2037 On 05/02/2015	Bond Future		Buy	198	18,844.82
2037 On 07/08/2014	Bond Future		Buy	237	22,819.02
2037 On 07/08/2014	Bond Future		Sell	237	0.00

2037 On 05/02/2015	Bond Future	Sell	237	0.00
2037 On 05/02/2015	Bond Future	Buy	237	22,556.68
2037 On 07/08/2014	Bond Future	Buy	331	31,869.61
2037 On 07/08/2014	Bond Future	Sell	331	0.00
2037 On 05/02/2015	Bond Future	Sell	331	0.00
2037 On 05/02/2015	Bond Future	Buy	331	31,503.21
2037 On 05/02/2015	Bond Future	Sell	377	0.00
2037 On 05/02/2015	Bond Future	Buy	377	35,944.90
2037 On 07/08/2014	Bond Future	Buy	499	48,045.12
2037 On 07/08/2014	Bond Future	Sell	499	0.00
2037 On 05/02/2015	Bond Future	Sell	499	0.00
2037 On 05/02/2015	Bond Future	Buy	499	47,492.76
2037 On 07/08/2014	Bond Future	Sell	908	0.00
2037 On 07/08/2014	Bond Future	Buy	908	87,594.84
2037 On 06/11/2014	Bond Future	Sell	908	0.00
2037 On 06/11/2014	Bond Future	Buy	908	88,974.34
2037 On 07/08/2014	Bond Future	Buy	1,389	133,736.81
2037 On 07/08/2014	Bond Future	Sell	1,389	0.00
2037 On 05/02/2015	Bond Future	Sell	1,389	0.00
2037 On 05/02/2015	Bond Future	Buy	1,389	132,199.28
2037 On 07/08/2014	Bond Future	Sell	2,903	0.00
2037 On 07/08/2014	Bond Future	Buy	2,903	279,508.97
2037 On 05/02/2015	Bond Future	Buy	2,903	276,295.55
2037 On 05/02/2015	Bond Future	Sell	2,903	0.00

R204 Bond Future

R204 On 06/11/2014	Bond Future	Sell	22	0.00
R204 On 06/11/2014	Bond Future	Buy	22	2,310.67
R204 On 07/08/2014	Bond Future	Sell	22	0.00
R204 On 07/08/2014	Bond Future	Buy	22	2,275.14
R204 On 06/11/2014	Bond Future	Sell	36	0.00
R204 On 06/11/2014	Bond Future	Buy	36	3,780.72
R204 On 07/08/2014	Bond Future	Sell	36	0.00
R204 On 07/08/2014	Bond Future	Buy	36	3,721.56
R204 On 07/08/2014	Bond Future	Buy	36	3,721.56
R204 On 07/08/2014	Bond Future	Sell	36	0.00
R204 On 06/11/2014	Bond Future	Sell	37	0.00
R204 On 06/11/2014	Bond Future	Buy	37	3,886.13
R204 On 07/08/2014	Bond Future	Buy	37	3,826.38
R204 On 07/08/2014	Bond Future	Sell	37	0.00
R204 On 06/11/2014	Bond Future	Sell	46	0.00
R204 On 06/11/2014	Bond Future	Buy	46	4,831.41
R204 On 07/08/2014	Bond Future	Buy	46	4,757.12
R204 On 07/08/2014	Bond Future	Sell	46	0.00
R204 On 06/11/2014	Bond Future	Sell	56	0.00
R204 On 06/11/2014	Bond Future	Buy	56	5,881.72

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 07/08/2014			Buy	56	5,791.27
R204 On 07/08/2014			Sell	56	0.00
R204 On 06/11/2014			Sell	104	0.00
R204 On 06/11/2014			Buy	104	10,922.07
R204 On 06/11/2014			Sell	117	0.00
R204 On 06/11/2014			Buy	117	12,288.59
R204 On 07/08/2014			Buy	117	12,099.62
R204 On 07/08/2014			Sell	117	0.00
R204 On 06/11/2014			Sell	140	0.00
R204 On 06/11/2014			Buy	140	14,702.78
R204 On 06/11/2014			Buy	154	16,174.72
R204 On 06/11/2014			Sell	154	0.00
R204 On 07/08/2014			Sell	154	0.00
R204 On 07/08/2014			Buy	154	15,926.00
R204 On 06/11/2014			Sell	168	0.00
R204 On 06/11/2014			Buy	168	17,645.15
R204 On 07/08/2014			Buy	168	17,373.81
R204 On 07/08/2014			Sell	168	0.00
R204 On 06/11/2014			Sell	204	0.00
R204 On 06/11/2014			Buy	204	21,424.06
R204 On 06/11/2014			Buy	204	21,424.06
R204 On 06/11/2014			Sell	204	0.00
R204 On 07/08/2014			Buy	204	21,088.86
R204 On 07/08/2014			Sell	204	0.00
R204 On 07/08/2014			Sell	204	0.00
R204 On 07/08/2014			Buy	204	21,088.86
R204 On 06/11/2014			Sell	288	0.00
R204 On 06/11/2014			Buy	288	30,248.83
R204 On 07/08/2014			Buy	288	29,783.68
R204 On 07/08/2014			Sell	288	0.00
R204 On 06/11/2014			Sell	331	0.00
R204 On 06/11/2014			Buy	331	34,765.15
R204 On 07/08/2014			Buy	331	34,230.55
R204 On 07/08/2014			Sell	331	0.00
R204 On 06/11/2014			Sell	371	0.00
R204 On 06/11/2014			Buy	371	38,966.37
R204 On 07/08/2014			Buy	371	38,367.17
R204 On 07/08/2014			Sell	371	0.00
R204 On 06/11/2014			Sell	500	0.00
R204 On 06/11/2014			Buy	500	52,515.33
R204 On 07/08/2014			Buy	500	51,707.78
R204 On 07/08/2014			Sell	500	0.00

R204 On 06/11/2014	Bond Future	Buy	1,782	187,164.62
R204 On 06/11/2014	Bond Future	Sell	1,782	0.00
R204 On 07/08/2014	Bond Future	Buy	1,782	184,286.53
R204 On 07/08/2014	Bond Future	Sell	1,782	0.00
R204 On 06/11/2014	Bond Future	Buy	4,398	461,924.80
R204 On 06/11/2014	Bond Future	Sell	4,398	0.00
R204 On 07/08/2014	Bond Future	Sell	4,398	0.00
R204 On 07/08/2014	Bond Future	Buy	4,398	454,821.63

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Sell	3	0.00
R248 On 06/11/2014	Bond Future	Buy	3	295.85
R248 On 06/11/2014	Bond Future	Sell	4	0.00
R248 On 06/11/2014	Bond Future	Buy	4	394.47
R248 On 06/11/2014	Bond Future	Sell	6	0.00
R248 On 06/11/2014	Bond Future	Buy	6	591.70
R248 On 06/11/2014	Bond Future	Sell	11	0.00
R248 On 06/11/2014	Bond Future	Buy	11	1,084.78
R248 On 05/02/2015	Bond Future	Sell	20	0.00
R248 On 05/02/2015	Bond Future	Buy	20	1,996.30
R248 On 07/08/2014	Bond Future	Buy	20	2,020.72
R248 On 07/08/2014	Bond Future	Sell	20	0.00
R248 On 06/11/2014	Bond Future	Sell	20	0.00
R248 On 06/11/2014	Bond Future	Buy	20	1,951.91
R248 On 06/11/2014	Bond Future	Buy	20	1,951.91
R248 On 06/11/2014	Bond Future	Sell	20	0.00
R248 On 05/02/2015	Bond Future	Sell	21	0.00
R248 On 05/02/2015	Bond Future	Buy	21	2,096.11
R248 On 07/08/2014	Bond Future	Buy	21	2,121.75
R248 On 07/08/2014	Bond Future	Sell	21	0.00
R248 On 06/11/2014	Bond Future	Buy	21	2,049.51
R248 On 06/11/2014	Bond Future	Sell	21	0.00
R248 On 06/11/2014	Bond Future	Sell	21	0.00
R248 On 06/11/2014	Bond Future	Buy	21	2,049.51
R248 On 06/11/2014	Bond Future	Buy	24	2,366.80
R248 On 06/11/2014	Bond Future	Sell	24	0.00
R248 On 05/02/2015	Bond Future	Sell	55	0.00
R248 On 05/02/2015	Bond Future	Buy	55	5,489.82
R248 On 07/08/2014	Bond Future	Buy	55	5,556.97
R248 On 07/08/2014	Bond Future	Sell	55	0.00
R248 On 06/11/2014	Bond Future	Buy	55	5,367.76
R248 On 06/11/2014	Bond Future	Sell	55	0.00
R248 On 06/11/2014	Bond Future	Sell	55	0.00
R248 On 06/11/2014	Bond Future	Buy	55	5,367.76
R248 On 05/02/2015	Bond Future	Sell	86	0.00
R248 On 05/02/2015	Bond Future	Buy	86	8,584.08

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 07/08/2014			Buy	86	8,689.08
R248 On 07/08/2014			Sell	86	0.00
R248 On 06/11/2014			Buy	86	8,393.23
R248 On 06/11/2014			Sell	86	0.00
R248 On 06/11/2014			Sell	86	0.00
R248 On 06/11/2014			Buy	86	8,393.23
R248 On 05/02/2015			Sell	100	0.00
R248 On 05/02/2015			Buy	100	9,981.49
R248 On 07/08/2014			Buy	100	10,103.58
R248 On 07/08/2014			Sell	100	0.00
R248 On 06/11/2014			Buy	100	9,759.57
R248 On 06/11/2014			Sell	100	0.00
R248 On 06/11/2014			Sell	100	0.00
R248 On 06/11/2014			Buy	100	9,759.57
R248 On 07/08/2014			Buy	109	11,035.23
R248 On 07/08/2014			Sell	109	0.00
R248 On 06/11/2014			Sell	109	0.00
R248 On 06/11/2014			Buy	109	10,730.54
R248 On 05/02/2015			Sell	110	0.00
R248 On 05/02/2015			Buy	110	10,979.64
R248 On 07/08/2014			Buy	110	11,113.94
R248 On 07/08/2014			Sell	110	0.00
R248 On 06/11/2014			Sell	110	0.00
R248 On 06/11/2014			Buy	110	10,735.53
R248 On 06/11/2014			Buy	110	10,735.53
R248 On 06/11/2014			Sell	110	0.00
R248 On 05/02/2015			Sell	137	0.00
R248 On 05/02/2015			Buy	137	13,674.64
R248 On 07/08/2014			Buy	137	13,841.91
R248 On 07/08/2014			Sell	137	0.00
R248 On 06/11/2014			Sell	137	0.00
R248 On 06/11/2014			Buy	137	13,370.61
R248 On 06/11/2014			Buy	137	13,370.61
R248 On 06/11/2014			Sell	137	0.00
R248 On 07/08/2014			Buy	170	17,210.91
R248 On 07/08/2014			Sell	170	0.00
R248 On 06/11/2014			Sell	170	0.00
R248 On 06/11/2014			Buy	170	16,735.70
R248 On 05/02/2015			Sell	216	0.00
R248 On 05/02/2015			Buy	216	21,560.02
R248 On 07/08/2014			Buy	216	21,823.74
R248 On 07/08/2014			Sell	216	0.00

R248 On 06/11/2014	Bond Future	Buy	216	21,080.67
R248 On 06/11/2014	Bond Future	Sell	216	0.00
R248 On 06/11/2014	Bond Future	Sell	216	0.00
R248 On 06/11/2014	Bond Future	Buy	216	21,080.67
R248 On 05/02/2015	Bond Future	Sell	532	0.00
R248 On 05/02/2015	Bond Future	Buy	532	53,101.53
R248 On 07/08/2014	Bond Future	Buy	532	53,751.07
R248 On 07/08/2014	Bond Future	Sell	532	0.00
R248 On 06/11/2014	Bond Future	Buy	532	51,920.92
R248 On 06/11/2014	Bond Future	Sell	532	0.00
R248 On 06/11/2014	Bond Future	Sell	532	0.00
R248 On 06/11/2014	Bond Future	Buy	532	51,920.92
R248 On 07/08/2014	Bond Future	Buy	578	58,517.08
R248 On 07/08/2014	Bond Future	Sell	578	0.00
R248 On 06/11/2014	Bond Future	Sell	578	0.00
R248 On 06/11/2014	Bond Future	Buy	578	56,901.39
R248 On 07/08/2014	Bond Future	Buy	857	86,763.21
R248 On 07/08/2014	Bond Future	Sell	857	0.00
R248 On 07/08/2014	Bond Future	Buy	857	86,763.21
R248 On 07/08/2014	Bond Future	Sell	857	0.00
R248 On 06/11/2014	Bond Future	Buy	857	84,345.88
R248 On 06/11/2014	Bond Future	Sell	857	0.00
R248 On 06/11/2014	Bond Future	Buy	857	84,367.64
R248 On 06/11/2014	Bond Future	Sell	857	0.00
R248 On 07/08/2014	Bond Future	Sell	1,617	0.00
R248 On 07/08/2014	Bond Future	Buy	1,617	164,041.97
R248 On 06/11/2014	Bond Future	Buy	1,617	159,463.07
R248 On 06/11/2014	Bond Future	Sell	1,617	0.00

R207 Bond Future

R207 On 06/11/2014	Bond Future	Sell	17	0.00
R207 On 06/11/2014	Bond Future	Buy	17	1,704.26
R207 On 07/08/2014	Bond Future	Buy	17	1,679.11
R207 On 07/08/2014	Bond Future	Sell	17	0.00
R207 On 07/08/2014	Bond Future	Sell	21	0.00
R207 On 07/08/2014	Bond Future	Buy	21	2,074.19
R207 On 06/11/2014	Bond Future	Buy	34	3,408.52
R207 On 06/11/2014	Bond Future	Sell	34	0.00
R207 On 07/08/2014	Bond Future	Sell	50	0.00
R207 On 07/08/2014	Bond Future	Buy	50	4,938.55
R207 On 06/11/2014	Bond Future	Sell	67	0.00
R207 On 06/11/2014	Bond Future	Buy	67	6,718.19
R207 On 07/08/2014	Bond Future	Buy	67	6,614.89
R207 On 07/08/2014	Bond Future	Sell	67	0.00
R207 On 06/11/2014	Bond Future	Buy	98	9,824.57
R207 On 06/11/2014	Bond Future	Sell	98	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 07/08/2014			Buy	98	9,679.56
R207 On 07/08/2014			Sell	98	0.00
R207 On 06/11/2014			Buy	100	10,025.07
R207 On 06/11/2014			Sell	100	0.00
R207 On 06/11/2014			Sell	119	0.00
R207 On 06/11/2014			Buy	119	11,932.31
R207 On 07/08/2014			Buy	119	11,748.83
R207 On 07/08/2014			Sell	119	0.00
R207 On 06/11/2014			Sell	147	0.00
R207 On 06/11/2014			Buy	147	14,739.92
R207 On 07/08/2014			Sell	147	0.00
R207 On 07/08/2014			Buy	147	14,513.26
R207 On 06/11/2014			Sell	149	0.00
R207 On 06/11/2014			Buy	149	14,940.46
R207 On 07/08/2014			Sell	149	0.00
R207 On 07/08/2014			Buy	149	14,710.72
R207 On 07/08/2014			Sell	157	0.00
R207 On 07/08/2014			Buy	157	15,507.05
R207 On 06/11/2014			Buy	158	15,839.61
R207 On 06/11/2014			Sell	158	0.00
R207 On 07/08/2014			Sell	158	0.00
R207 On 07/08/2014			Buy	158	15,605.82
R207 On 06/11/2014			Sell	175	0.00
R207 On 06/11/2014			Buy	175	17,543.87
R207 On 07/08/2014			Buy	175	17,284.92
R207 On 07/08/2014			Sell	175	0.00
R207 On 06/11/2014			Sell	190	0.00
R207 On 06/11/2014			Buy	190	19,051.59
R207 On 07/08/2014			Buy	190	18,758.63
R207 On 07/08/2014			Sell	190	0.00
R207 On 06/11/2014			Buy	192	19,248.13
R207 On 06/11/2014			Sell	192	0.00
R207 On 07/08/2014			Buy	192	18,964.03
R207 On 07/08/2014			Sell	192	0.00
R207 On 06/11/2014			Buy	196	19,649.13
R207 On 06/11/2014			Sell	196	0.00
R207 On 06/11/2014			Buy	265	26,566.43
R207 On 06/11/2014			Sell	265	0.00
R207 On 07/08/2014			Buy	265	26,174.31
R207 On 07/08/2014			Sell	265	0.00
R207 On 06/11/2014			Sell	283	0.00
R207 On 06/11/2014			Buy	283	28,376.85

R207 On 07/08/2014	Bond Future	Buy	283	27,940.49
R207 On 07/08/2014	Bond Future	Sell	283	0.00
R207 On 07/08/2014	Bond Future	Sell	288	0.00
R207 On 07/08/2014	Bond Future	Buy	288	28,446.05
R207 On 06/11/2014	Bond Future	Buy	291	29,172.95
R207 On 06/11/2014	Bond Future	Sell	291	0.00
R207 On 07/08/2014	Bond Future	Sell	291	0.00
R207 On 07/08/2014	Bond Future	Buy	291	28,742.36
R207 On 06/11/2014	Bond Future	Sell	325	0.00
R207 On 06/11/2014	Bond Future	Buy	325	32,588.25
R207 On 07/08/2014	Bond Future	Buy	325	32,087.14
R207 On 07/08/2014	Bond Future	Sell	325	0.00
R207 On 06/11/2014	Bond Future	Buy	370	37,092.75
R207 On 06/11/2014	Bond Future	Sell	370	0.00
R207 On 07/08/2014	Bond Future	Buy	370	36,545.27
R207 On 07/08/2014	Bond Future	Sell	370	0.00
R207 On 06/11/2014	Bond Future	Buy	390	39,097.77
R207 On 06/11/2014	Bond Future	Sell	390	0.00
R207 On 07/08/2014	Bond Future	Sell	390	0.00
R207 On 07/08/2014	Bond Future	Buy	390	38,520.69
R207 On 06/11/2014	Bond Future	Buy	403	40,401.02
R207 On 06/11/2014	Bond Future	Sell	403	0.00
R207 On 06/11/2014	Bond Future	Sell	430	0.00
R207 On 06/11/2014	Bond Future	Buy	430	43,116.77
R207 On 07/08/2014	Bond Future	Sell	430	0.00
R207 On 07/08/2014	Bond Future	Buy	430	42,453.75
R207 On 06/11/2014	Bond Future	Sell	540	0.00
R207 On 06/11/2014	Bond Future	Buy	540	54,146.64
R207 On 07/08/2014	Bond Future	Buy	540	53,314.01
R207 On 07/08/2014	Bond Future	Sell	540	0.00
R207 On 06/11/2014	Bond Future	Sell	580	0.00
R207 On 06/11/2014	Bond Future	Buy	580	58,157.50
R207 On 07/08/2014	Bond Future	Buy	580	57,263.20
R207 On 07/08/2014	Bond Future	Sell	580	0.00
R207 On 06/11/2014	Bond Future	Buy	620	62,155.42
R207 On 06/11/2014	Bond Future	Sell	620	0.00
R207 On 07/08/2014	Bond Future	Sell	620	0.00
R207 On 07/08/2014	Bond Future	Buy	620	61,238.01
R207 On 06/11/2014	Bond Future	Sell	741	0.00
R207 On 06/11/2014	Bond Future	Buy	741	74,301.22
R207 On 07/08/2014	Bond Future	Buy	741	73,158.67
R207 On 07/08/2014	Bond Future	Sell	741	0.00
R207 On 06/11/2014	Bond Future	Buy	1,004	100,651.68
R207 On 06/11/2014	Bond Future	Sell	1,004	0.00
R207 On 07/08/2014	Bond Future	Buy	1,004	99,166.07
R207 On 07/08/2014	Bond Future	Sell	1,004	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 06/11/2014			Buy	1,151	115,513.98
R207 On 06/11/2014			Sell	1,151	0.00
R207 On 07/08/2014			Sell	1,151	0.00
R207 On 07/08/2014			Buy	1,151	113,737.70
R207 On 06/11/2014			Sell	1,168	0.00
R207 On 06/11/2014			Buy	1,168	117,117.17
R207 On 07/08/2014			Buy	1,168	115,316.23
R207 On 07/08/2014			Sell	1,168	0.00
R207 On 06/11/2014			Buy	1,361	136,469.58
R207 On 06/11/2014			Sell	1,361	0.00
R207 On 07/08/2014			Sell	1,361	0.00
R207 On 07/08/2014			Buy	1,361	134,371.05
R207 On 06/11/2014			Sell	1,824	0.00
R207 On 06/11/2014			Buy	1,824	182,895.31
R207 On 07/08/2014			Buy	1,824	180,082.88
R207 On 07/08/2014			Sell	1,824	0.00
R207 On 06/11/2014			Sell	2,719	0.00
R207 On 06/11/2014			Buy	2,719	272,638.34
R207 On 07/08/2014			Buy	2,719	268,445.92
R207 On 07/08/2014			Sell	2,719	0.00
R207 On 07/08/2014			Buy	3,712	366,637.91
R207 On 07/08/2014			Sell	3,712	0.00
R207 On 06/11/2014			Buy	3,929	393,884.92
R207 On 06/11/2014			Sell	3,929	0.00
R207 On 06/11/2014			Sell	4,712	0.00
R207 On 06/11/2014			Buy	4,712	472,479.54
R207 On 07/08/2014			Buy	4,712	465,214.11
R207 On 07/08/2014			Sell	4,712	0.00
R207 On 06/11/2014			Sell	6,765	0.00
R207 On 06/11/2014			Buy	6,765	678,337.04
R207 On 07/08/2014			Buy	6,765	667,906.08
R207 On 07/08/2014			Sell	6,765	0.00
R207 On 06/11/2014			Buy	19,398	1,945,067.53
R207 On 06/11/2014			Sell	19,398	0.00
R207 On 07/08/2014			Buy	19,398	1,915,157.75
R207 On 07/08/2014			Sell	19,398	0.00
R208 Bond Futures					
R208 On 07/08/2014			Sell	1	0.00
R208 On 07/08/2014			Buy	1	96.88
R208 On 07/08/2014			Buy	1	96.98
R208 On 07/08/2014			Sell	1	0.00

R208 On 06/11/2014	Bond Future	Buy	1	94.91
R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Buy	1	95.08
R208 On 07/08/2014	Bond Future	Sell	3	0.00
R208 On 07/08/2014	Bond Future	Buy	3	290.64
R208 On 06/11/2014	Bond Future	Buy	3	284.72
R208 On 06/11/2014	Bond Future	Sell	3	0.00
R208 On 07/08/2014	Bond Future	Sell	10	0.00
R208 On 07/08/2014	Bond Future	Buy	10	969.28
R208 On 06/11/2014	Bond Future	Buy	16	1,518.49
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 07/08/2014	Bond Future	Buy	19	1,842.58
R208 On 07/08/2014	Bond Future	Sell	19	0.00
R208 On 06/11/2014	Bond Future	Sell	19	0.00
R208 On 06/11/2014	Bond Future	Buy	19	1,806.54
R208 On 07/08/2014	Bond Future	Buy	20	1,939.56
R208 On 07/08/2014	Bond Future	Sell	20	0.00
R208 On 06/11/2014	Bond Future	Sell	20	0.00
R208 On 06/11/2014	Bond Future	Buy	20	1,901.62
R208 On 07/08/2014	Bond Future	Sell	42	0.00
R208 On 07/08/2014	Bond Future	Buy	42	4,068.93
R208 On 06/11/2014	Bond Future	Buy	42	3,986.03
R208 On 06/11/2014	Bond Future	Sell	42	0.00
R208 On 07/08/2014	Bond Future	Sell	45	0.00
R208 On 07/08/2014	Bond Future	Buy	45	4,359.57
R208 On 07/08/2014	Bond Future	Buy	49	4,751.93
R208 On 07/08/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,658.96
R208 On 07/08/2014	Bond Future	Sell	54	0.00
R208 On 07/08/2014	Bond Future	Buy	54	5,231.49
R208 On 06/11/2014	Bond Future	Buy	54	5,124.89
R208 On 06/11/2014	Bond Future	Sell	54	0.00
R208 On 07/08/2014	Bond Future	Sell	79	0.00
R208 On 07/08/2014	Bond Future	Buy	79	7,653.47
R208 On 06/11/2014	Bond Future	Buy	79	7,497.52
R208 On 06/11/2014	Bond Future	Sell	79	0.00
R208 On 07/08/2014	Bond Future	Buy	90	8,728.03
R208 On 07/08/2014	Bond Future	Sell	90	0.00
R208 On 06/11/2014	Bond Future	Sell	90	0.00
R208 On 06/11/2014	Bond Future	Buy	90	8,557.28
R208 On 07/08/2014	Bond Future	Buy	102	9,891.77
R208 On 07/08/2014	Bond Future	Sell	102	0.00
R208 On 07/08/2014	Bond Future	Buy	102	9,891.77
R208 On 07/08/2014	Bond Future	Sell	102	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014			Sell	102	0.00
R208 On 06/11/2014			Buy	102	9,698.25
R208 On 06/11/2014			Sell	102	0.00
R208 On 06/11/2014			Buy	102	9,698.25
R208 On 07/08/2014			Buy	139	13,479.96
R208 On 07/08/2014			Sell	139	0.00
R208 On 06/11/2014			Sell	139	0.00
R208 On 06/11/2014			Buy	139	13,216.24
R208 On 07/08/2014			Buy	166	16,098.37
R208 On 07/08/2014			Sell	166	0.00
R208 On 06/11/2014			Sell	166	0.00
R208 On 06/11/2014			Buy	166	15,783.42
R208 On 07/08/2014			Buy	181	17,553.04
R208 On 07/08/2014			Sell	181	0.00
R208 On 06/11/2014			Sell	181	0.00
R208 On 06/11/2014			Buy	181	17,209.64
R208 On 07/08/2014			Buy	201	19,492.60
R208 On 07/08/2014			Sell	201	0.00
R208 On 06/11/2014			Sell	201	0.00
R208 On 06/11/2014			Buy	201	19,111.25
R208 On 07/08/2014			Sell	212	0.00
R208 On 07/08/2014			Buy	212	20,538.43
R208 On 06/11/2014			Buy	212	20,119.94
R208 On 06/11/2014			Sell	212	0.00
R208 On 07/08/2014			Buy	271	26,281.07
R208 On 07/08/2014			Sell	271	0.00
R208 On 06/11/2014			Sell	271	0.00
R208 On 06/11/2014			Buy	271	25,766.91
R208 On 06/11/2014			Buy	407	38,626.48
R208 On 06/11/2014			Sell	407	0.00
R208 On 07/08/2014			Sell	436	0.00
R208 On 07/08/2014			Buy	436	42,239.41
R208 On 07/08/2014			Buy	452	43,834.11
R208 On 07/08/2014			Sell	452	0.00
R208 On 06/11/2014			Sell	452	0.00
R208 On 06/11/2014			Buy	452	42,976.55
R208 On 07/08/2014			Buy	1,119	108,518.53
R208 On 07/08/2014			Sell	1,119	0.00
R208 On 06/11/2014			Sell	1,119	0.00
R208 On 06/11/2014			Buy	1,119	106,395.48
R208 On 07/08/2014			Buy	1,485	144,012.52
R208 On 07/08/2014			Sell	1,485	0.00

R208 On 06/11/2014	Bond Future	Buy	1,485	141,195.08
R208 On 06/11/2014	Bond Future	Sell	1,485	0.00
R208 On 07/08/2014	Bond Future	Buy	1,943	188,428.51
R208 On 07/08/2014	Bond Future	Sell	1,943	0.00
R208 On 06/11/2014	Bond Future	Sell	1,943	0.00
R208 On 06/11/2014	Bond Future	Buy	1,943	184,742.11
R208 On 07/08/2014	Bond Future	Sell	3,250	0.00
R208 On 07/08/2014	Bond Future	Buy	3,250	314,695.42
R208 On 07/08/2014	Bond Future	Sell	3,250	0.00
R208 On 07/08/2014	Bond Future	Buy	3,250	314,695.42
R208 On 07/08/2014	Bond Future	Buy	3,250	314,695.42
R208 On 07/08/2014	Bond Future	Sell	3,250	0.00
R208 On 07/08/2014	Bond Future	Buy	3,250	314,695.42
R208 On 07/08/2014	Bond Future	Sell	3,250	0.00
R208 On 06/11/2014	Bond Future	Sell	3,250	0.00
R208 On 06/11/2014	Bond Future	Buy	3,250	308,401.93
R208 On 06/11/2014	Bond Future	Buy	3,250	308,401.93
R208 On 06/11/2014	Bond Future	Sell	3,250	0.00
R208 On 06/11/2014	Bond Future	Buy	3,250	308,401.93
R208 On 06/11/2014	Bond Future	Sell	3,250	0.00
R208 On 06/11/2014	Bond Future	Sell	3,250	0.00
R208 On 06/11/2014	Bond Future	Buy	3,250	308,401.93
R208 On 07/08/2014	Bond Future	Sell	4,855	0.00
R208 On 07/08/2014	Bond Future	Buy	4,855	470,828.82
R208 On 06/11/2014	Bond Future	Sell	4,855	0.00
R208 On 06/11/2014	Bond Future	Buy	4,855	461,617.58

R209 Bond Future

R209 On 06/11/2014	Bond Future	Sell	7	0.00
R209 On 06/11/2014	Bond Future	Buy	7	529.05
R209 On 07/08/2014	Bond Future	Buy	7	542.46
R209 On 07/08/2014	Bond Future	Sell	7	0.00
R209 On 06/11/2014	Bond Future	Sell	114	0.00
R209 On 06/11/2014	Bond Future	Buy	114	8,615.91
R209 On 07/08/2014	Bond Future	Buy	114	8,834.35
R209 On 07/08/2014	Bond Future	Sell	114	0.00
R209 On 06/11/2014	Bond Future	Sell	200	0.00
R209 On 06/11/2014	Bond Future	Buy	200	15,115.63
R209 On 07/08/2014	Bond Future	Buy	200	15,498.85
R209 On 07/08/2014	Bond Future	Sell	200	0.00
R209 On 06/11/2014	Bond Future	Sell	295	0.00
R209 On 06/11/2014	Bond Future	Buy	295	22,312.74
R209 On 07/08/2014	Bond Future	Buy	295	22,872.20
R209 On 07/08/2014	Bond Future	Sell	295	0.00
R209 On 06/11/2014	Bond Future	Sell	321	0.00
R209 On 06/11/2014	Bond Future	Buy	321	24,260.58

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R209 On 07/08/2014	Bond Future		Sell	321	0.00
R209 On 07/08/2014	Bond Future		Buy	321	24,875.66
R209 On 06/11/2014	Bond Future		Sell	405	0.00
R209 On 06/11/2014	Bond Future		Buy	405	30,632.75
R209 On 07/08/2014	Bond Future		Buy	405	31,400.82
R209 On 07/08/2014	Bond Future		Sell	405	0.00
R209 On 06/11/2014	Bond Future		Sell	1,030	0.00
R209 On 06/11/2014	Bond Future		Buy	1,030	78,037.40
R209 On 07/08/2014	Bond Future		Buy	1,030	80,019.31
R209 On 07/08/2014	Bond Future		Sell	1,030	0.00
R209 On 06/11/2014	Bond Future		Sell	1,759	0.00
R209 On 06/11/2014	Bond Future		Buy	1,759	133,044.46
R209 On 07/08/2014	Bond Future		Buy	1,759	136,380.34
R209 On 07/08/2014	Bond Future		Sell	1,759	0.00
R209 On 06/11/2014	Bond Future		Sell	2,459	0.00
R209 On 06/11/2014	Bond Future		Buy	2,459	185,989.96
R209 On 06/11/2014	Bond Future		Sell	2,459	0.00
R209 On 06/11/2014	Bond Future		Buy	2,459	185,943.11
R209 On 07/08/2014	Bond Future		Buy	2,459	190,653.35
R209 On 07/08/2014	Bond Future		Sell	2,459	0.00
R209 On 07/08/2014	Bond Future		Sell	2,459	0.00
R209 On 07/08/2014	Bond Future		Buy	2,459	190,653.35

R211 Bond Future

R211 On 06/11/2014	Bond Future		Sell	390	0.00
R211 On 06/11/2014	Bond Future		Buy	390	51,780.69
R211 On 07/08/2014	Bond Future		Buy	390	50,967.54
R211 On 07/08/2014	Bond Future		Sell	390	0.00
R211 On 06/11/2014	Bond Future		Sell	680	0.00
R211 On 06/11/2014	Bond Future		Buy	680	90,327.80

R212 Bond Future

R212 On 06/11/2014	Bond Future		Sell	15	0.00
R212 On 06/11/2014	Bond Future		Buy	15	2,062.53
R212 On 06/11/2014	Bond Future		Sell	16	0.00
R212 On 06/11/2014	Bond Future		Buy	16	2,200.04
R212 On 06/11/2014	Bond Future		Sell	171	0.00
R212 On 06/11/2014	Bond Future		Buy	171	23,512.89
R212 On 06/11/2014	Bond Future		Sell	250	0.00
R212 On 06/11/2014	Bond Future		Buy	250	34,375.57
R212 On 07/08/2014	Bond Future		Sell	317	0.00

R212 On 07/08/2014	Bond Future	Buy	317	42,840.65
R212 On 06/11/2014	Bond Future	Sell	448	0.00
R212 On 06/11/2014	Bond Future	Buy	448	61,601.02
R212 On 06/11/2014	Bond Future	Sell	900	0.00
R212 On 06/11/2014	Bond Future	Buy	900	123,752.04

R213 Bond Future

R213 On 07/08/2014	Bond Future	Sell	10	0.00
R213 On 07/08/2014	Bond Future	Buy	10	881.78
R213 On 06/11/2014	Bond Future	Buy	10	859.67
R213 On 06/11/2014	Bond Future	Sell	10	0.00
R213 On 07/08/2014	Bond Future	Sell	13	0.00
R213 On 07/08/2014	Bond Future	Buy	13	1,146.31
R213 On 07/08/2014	Bond Future	Sell	13	0.00
R213 On 07/08/2014	Bond Future	Buy	13	1,146.31
R213 On 07/08/2014	Bond Future	Sell	13	0.00
R213 On 07/08/2014	Bond Future	Buy	13	1,146.31
R213 On 07/08/2014	Bond Future	Sell	13	0.00
R213 On 07/08/2014	Bond Future	Buy	13	1,146.31
R213 On 06/11/2014	Bond Future	Buy	13	1,117.58
R213 On 06/11/2014	Bond Future	Sell	13	0.00
R213 On 06/11/2014	Bond Future	Buy	13	1,117.58
R213 On 06/11/2014	Bond Future	Sell	13	0.00
R213 On 06/11/2014	Bond Future	Buy	13	1,117.58
R213 On 06/11/2014	Bond Future	Sell	13	0.00
R213 On 06/11/2014	Bond Future	Buy	13	1,117.58
R213 On 06/11/2014	Bond Future	Sell	13	0.00
R213 On 07/08/2014	Bond Future	Sell	14	0.00
R213 On 07/08/2014	Bond Future	Buy	14	1,234.49
R213 On 06/11/2014	Bond Future	Sell	14	0.00
R213 On 06/11/2014	Bond Future	Buy	14	1,203.54
R213 On 07/08/2014	Bond Future	Sell	15	0.00
R213 On 07/08/2014	Bond Future	Buy	15	1,322.67
R213 On 06/11/2014	Bond Future	Buy	15	1,289.51
R213 On 06/11/2014	Bond Future	Sell	15	0.00
R213 On 07/08/2014	Bond Future	Sell	19	0.00
R213 On 07/08/2014	Bond Future	Buy	19	1,675.38
R213 On 06/11/2014	Bond Future	Buy	19	1,633.38
R213 On 06/11/2014	Bond Future	Sell	19	0.00
R213 On 07/08/2014	Bond Future	Sell	21	0.00
R213 On 07/08/2014	Bond Future	Buy	21	1,851.73
R213 On 06/11/2014	Bond Future	Buy	21	1,805.32
R213 On 06/11/2014	Bond Future	Sell	21	0.00
R213 On 07/08/2014	Bond Future	Sell	22	0.00
R213 On 07/08/2014	Bond Future	Buy	22	1,939.91
R213 On 06/11/2014	Bond Future	Buy	22	1,891.28

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 06/11/2014			Sell	22	0.00
R213 On 07/08/2014			Sell	24	0.00
R213 On 07/08/2014			Buy	24	2,116.27
R213 On 07/08/2014			Sell	24	0.00
R213 On 07/08/2014			Buy	24	2,116.27
R213 On 07/08/2014			Sell	24	0.00
R213 On 07/08/2014			Buy	24	2,116.27
R213 On 06/11/2014			Buy	24	2,063.22
R213 On 06/11/2014			Sell	24	0.00
R213 On 06/11/2014			Buy	24	2,063.22
R213 On 06/11/2014			Sell	24	0.00
R213 On 06/11/2014			Buy	24	2,063.22
R213 On 06/11/2014			Sell	24	0.00
R213 On 07/08/2014			Sell	25	0.00
R213 On 07/08/2014			Buy	25	2,204.44
R213 On 06/11/2014			Buy	25	2,149.18
R213 On 06/11/2014			Sell	25	0.00
R213 On 07/08/2014			Sell	35	0.00
R213 On 07/08/2014			Buy	35	3,086.22
R213 On 06/11/2014			Buy	35	3,008.86
R213 On 06/11/2014			Sell	35	0.00
R213 On 07/08/2014			Sell	36	0.00
R213 On 07/08/2014			Buy	36	3,174.40
R213 On 06/11/2014			Buy	36	3,094.83
R213 On 06/11/2014			Sell	36	0.00
R213 On 07/08/2014			Sell	38	0.00
R213 On 07/08/2014			Buy	38	3,350.75
R213 On 06/11/2014			Buy	38	3,266.76
R213 On 06/11/2014			Sell	38	0.00
R213 On 07/08/2014			Sell	41	0.00
R213 On 07/08/2014			Buy	41	3,615.29
R213 On 06/11/2014			Buy	41	3,524.66
R213 On 06/11/2014			Sell	41	0.00
R213 On 07/08/2014			Sell	43	0.00
R213 On 07/08/2014			Buy	43	3,791.64
R213 On 06/11/2014			Buy	43	3,696.60
R213 On 06/11/2014			Sell	43	0.00
R213 On 07/08/2014			Sell	49	0.00
R213 On 07/08/2014			Buy	49	4,320.71
R213 On 06/11/2014			Buy	49	4,212.40
R213 On 06/11/2014			Sell	49	0.00
R213 On 07/08/2014			Sell	58	0.00

R213 On 07/08/2014	Bond Future	Buy	58	5,114.31
R213 On 06/11/2014	Bond Future	Buy	58	4,986.11
R213 On 06/11/2014	Bond Future	Sell	58	0.00
R213 On 07/08/2014	Bond Future	Sell	60	0.00
R213 On 07/08/2014	Bond Future	Buy	60	5,290.67
R213 On 06/11/2014	Bond Future	Buy	60	5,158.04
R213 On 06/11/2014	Bond Future	Sell	60	0.00
R213 On 07/08/2014	Bond Future	Sell	61	0.00
R213 On 07/08/2014	Bond Future	Buy	61	5,378.84
R213 On 07/08/2014	Bond Future	Sell	61	0.00
R213 On 07/08/2014	Bond Future	Buy	61	5,378.84
R213 On 06/11/2014	Bond Future	Buy	61	5,244.01
R213 On 06/11/2014	Bond Future	Sell	61	0.00
R213 On 06/11/2014	Bond Future	Buy	61	5,244.01
R213 On 06/11/2014	Bond Future	Sell	61	0.00
R213 On 07/08/2014	Bond Future	Buy	62	5,467.02
R213 On 07/08/2014	Bond Future	Sell	62	0.00
R213 On 06/11/2014	Bond Future	Buy	62	5,329.98
R213 On 06/11/2014	Bond Future	Sell	62	0.00
R213 On 07/08/2014	Bond Future	Sell	88	0.00
R213 On 07/08/2014	Bond Future	Buy	88	7,759.64
R213 On 07/08/2014	Bond Future	Buy	88	7,773.23
R213 On 07/08/2014	Bond Future	Sell	88	0.00
R213 On 06/11/2014	Bond Future	Buy	88	7,565.13
R213 On 06/11/2014	Bond Future	Sell	88	0.00
R213 On 06/11/2014	Bond Future	Sell	88	0.00
R213 On 06/11/2014	Bond Future	Buy	88	7,586.60
R213 On 07/08/2014	Bond Future	Sell	118	0.00
R213 On 07/08/2014	Bond Future	Buy	118	10,404.98
R213 On 06/11/2014	Bond Future	Buy	118	10,144.15
R213 On 06/11/2014	Bond Future	Sell	118	0.00
R213 On 07/08/2014	Bond Future	Buy	123	10,864.85
R213 On 07/08/2014	Bond Future	Sell	123	0.00
R213 On 06/11/2014	Bond Future	Sell	123	0.00
R213 On 06/11/2014	Bond Future	Buy	123	10,604.00
R213 On 07/08/2014	Bond Future	Sell	134	0.00
R213 On 07/08/2014	Bond Future	Buy	134	11,815.82
R213 On 06/11/2014	Bond Future	Buy	134	11,519.63
R213 On 06/11/2014	Bond Future	Sell	134	0.00
R213 On 07/08/2014	Bond Future	Sell	137	0.00
R213 On 07/08/2014	Bond Future	Buy	137	12,080.35
R213 On 06/11/2014	Bond Future	Buy	137	11,777.53
R213 On 06/11/2014	Bond Future	Sell	137	0.00
R213 On 07/08/2014	Bond Future	Sell	176	0.00
R213 On 07/08/2014	Bond Future	Buy	176	15,519.29
R213 On 06/11/2014	Bond Future	Buy	176	15,130.26

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 06/11/2014			Sell	176	0.00
R213 On 07/08/2014			Sell	186	0.00
R213 On 07/08/2014			Buy	186	16,401.06
R213 On 06/11/2014			Buy	186	15,989.93
R213 On 06/11/2014			Sell	186	0.00
R213 On 07/08/2014			Sell	190	0.00
R213 On 07/08/2014			Buy	190	16,753.77
R213 On 06/11/2014			Buy	190	16,333.80
R213 On 06/11/2014			Sell	190	0.00
R213 On 07/08/2014			Sell	212	0.00
R213 On 07/08/2014			Buy	212	18,693.69
R213 On 06/11/2014			Buy	212	18,225.09
R213 On 06/11/2014			Sell	212	0.00
R213 On 07/08/2014			Sell	247	0.00
R213 On 07/08/2014			Buy	247	21,779.91
R213 On 06/11/2014			Buy	247	21,233.95
R213 On 06/11/2014			Sell	247	0.00
R213 On 07/08/2014			Sell	381	0.00
R213 On 07/08/2014			Buy	381	33,595.73
R213 On 06/11/2014			Buy	381	32,753.58
R213 On 06/11/2014			Sell	381	0.00
R213 On 07/08/2014			Sell	389	0.00
R213 On 07/08/2014			Buy	389	34,301.15
R213 On 06/11/2014			Buy	389	33,441.31
R213 On 06/11/2014			Sell	389	0.00
R213 On 07/08/2014			Buy	410	36,216.17
R213 On 07/08/2014			Sell	410	0.00
R213 On 06/11/2014			Sell	410	0.00
R213 On 06/11/2014			Buy	410	35,346.66
R213 On 07/08/2014			Sell	543	0.00
R213 On 07/08/2014			Buy	543	47,880.52
R213 On 06/11/2014			Buy	543	46,680.29
R213 On 06/11/2014			Sell	543	0.00
R213 On 07/08/2014			Sell	557	0.00
R213 On 07/08/2014			Buy	557	49,115.01
R213 On 06/11/2014			Buy	557	47,883.84
R213 On 06/11/2014			Sell	557	0.00
R213 On 07/08/2014			Sell	579	0.00
R213 On 07/08/2014			Buy	579	51,054.92
R213 On 06/11/2014			Buy	579	49,775.12
R213 On 06/11/2014			Sell	579	0.00
R213 On 07/08/2014			Buy	621	54,854.24

R213 On 07/08/2014	Bond Future	Sell	621	0.00
R213 On 07/08/2014	Bond Future	Buy	621	54,854.24
R213 On 07/08/2014	Bond Future	Sell	621	0.00
R213 On 06/11/2014	Bond Future	Buy	621	53,525.39
R213 On 06/11/2014	Bond Future	Sell	621	0.00
R213 On 06/11/2014	Bond Future	Sell	621	0.00
R213 On 06/11/2014	Bond Future	Buy	621	53,537.25
R213 On 07/08/2014	Bond Future	Sell	926	0.00
R213 On 07/08/2014	Bond Future	Buy	926	81,652.61
R213 On 06/11/2014	Bond Future	Buy	926	79,605.80
R213 On 06/11/2014	Bond Future	Sell	926	0.00
R213 On 07/08/2014	Bond Future	Sell	1,212	0.00
R213 On 07/08/2014	Bond Future	Buy	1,212	106,871.45
R213 On 06/11/2014	Bond Future	Buy	1,212	104,192.48
R213 On 06/11/2014	Bond Future	Sell	1,212	0.00
R213 On 07/08/2014	Bond Future	Sell	1,667	0.00
R213 On 07/08/2014	Bond Future	Buy	1,667	146,992.33
R213 On 06/11/2014	Bond Future	Buy	1,667	143,307.64
R213 On 06/11/2014	Bond Future	Sell	1,667	0.00
R213 On 07/08/2014	Bond Future	Buy	1,898	167,803.89
R213 On 07/08/2014	Bond Future	Sell	1,898	0.00
R213 On 06/11/2014	Bond Future	Buy	1,898	163,678.32
R213 On 06/11/2014	Bond Future	Sell	1,898	0.00
R213 On 07/08/2014	Bond Future	Sell	3,234	0.00
R213 On 07/08/2014	Bond Future	Buy	3,234	285,166.88
R213 On 06/11/2014	Bond Future	Buy	3,234	278,018.54
R213 On 06/11/2014	Bond Future	Sell	3,234	0.00
R213 On 07/08/2014	Bond Future	Sell	3,738	0.00
R213 On 07/08/2014	Bond Future	Buy	3,738	329,608.47
R213 On 06/11/2014	Bond Future	Buy	3,738	321,346.10
R213 On 06/11/2014	Bond Future	Sell	3,738	0.00
R213 On 07/08/2014	Bond Future	Sell	15,508	0.00
R213 On 07/08/2014	Bond Future	Buy	15,508	1,367,460.70
R213 On 06/11/2014	Bond Future	Sell	15,508	0.00
R213 On 06/11/2014	Bond Future	Buy	15,508	1,333,182.28

R214 Bond Future

R214 On 07/08/2014	Bond Future	Buy	4	313.69
R214 On 07/08/2014	Bond Future	Sell	4	0.00
R214 On 06/11/2014	Bond Future	Sell	7	0.00
R214 On 06/11/2014	Bond Future	Buy	7	534.57
R214 On 06/11/2014	Bond Future	Sell	8	0.00
R214 On 06/11/2014	Bond Future	Buy	8	610.93
R214 On 07/08/2014	Bond Future	Buy	8	627.38
R214 On 07/08/2014	Bond Future	Sell	8	0.00
R214 On 07/08/2014	Bond Future	Buy	20	1,568.44

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R214 On 07/08/2014			Sell	20	0.00
R214 On 07/08/2014			Buy	22	1,725.28
R214 On 07/08/2014			Sell	22	0.00
R214 On 06/11/2014			Sell	27	0.00
R214 On 06/11/2014			Buy	27	2,061.90
R214 On 06/11/2014			Sell	28	0.00
R214 On 06/11/2014			Buy	28	2,138.27
R214 On 06/11/2014			Sell	32	0.00
R214 On 06/11/2014			Buy	32	2,443.73
R214 On 07/08/2014			Buy	32	2,509.50
R214 On 07/08/2014			Sell	32	0.00
R214 On 06/11/2014			Sell	43	0.00
R214 On 06/11/2014			Buy	43	3,283.77
R214 On 07/08/2014			Buy	43	3,372.14
R214 On 07/08/2014			Sell	43	0.00
R214 On 06/11/2014			Sell	46	0.00
R214 On 06/11/2014			Buy	46	3,512.87
R214 On 07/08/2014			Buy	46	3,607.41
R214 On 07/08/2014			Sell	46	0.00
R214 On 07/08/2014			Buy	50	3,931.13
R214 On 07/08/2014			Sell	50	0.00
R214 On 06/11/2014			Sell	56	0.00
R214 On 06/11/2014			Buy	56	4,276.54
R214 On 07/08/2014			Buy	56	4,391.63
R214 On 07/08/2014			Sell	56	0.00
R214 On 06/11/2014			Sell	59	0.00
R214 On 06/11/2014			Buy	59	4,505.64
R214 On 07/08/2014			Buy	59	4,626.90
R214 On 07/08/2014			Sell	59	0.00
R214 On 06/11/2014			Sell	65	0.00
R214 On 06/11/2014			Buy	65	4,963.84
R214 On 07/08/2014			Buy	65	5,097.43
R214 On 07/08/2014			Sell	65	0.00
R214 On 06/11/2014			Sell	117	0.00
R214 On 06/11/2014			Buy	117	8,934.91
R214 On 07/08/2014			Buy	117	9,175.37
R214 On 07/08/2014			Sell	117	0.00
R214 On 06/11/2014			Sell	325	0.00
R214 On 06/11/2014			Buy	325	24,819.18
R214 On 07/08/2014			Buy	325	25,487.14
R214 On 07/08/2014			Sell	325	0.00
R214 On 07/08/2014			Buy	797	62,502.31

R214 On 07/08/2014	Bond Future	Sell	797	0.00
R214 On 06/11/2014	Bond Future	Buy	813	62,086.14
R214 On 06/11/2014	Bond Future	Sell	813	0.00
R214 On 06/11/2014	Bond Future	Sell	893	0.00
R214 On 06/11/2014	Bond Future	Buy	893	68,341.78
R214 On 07/08/2014	Bond Future	Sell	893	0.00
R214 On 07/08/2014	Bond Future	Buy	893	70,174.87

Grand Total for Daily Detailed Turnover:

481,645

56,784,117.67