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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/11/2014

TO DATE : 05/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 06/11/2014	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Buy	1	4,716.49
GOVI On 05/02/2015	GOVI		Buy	1	4,787.02
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	14,183.46
GOVI On 06/11/2014	GOVI		Buy	3	14,183.46
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	14,406.24
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	14,406.24
GOVI On 06/11/2014	GOVI		Sell	7	0.00
GOVI On 06/11/2014	GOVI		Buy	7	33,015.43

GOVI On 05/02/2015	GOVI	Buy	7	33,509.14
GOVI On 05/02/2015	GOVI	Sell	7	0.00
GOVI On 06/11/2014	GOVI	Buy	8	37,765.84
GOVI On 06/11/2014	GOVI	Sell	8	0.00
GOVI On 06/11/2014	GOVI	Buy	8	37,766.08
GOVI On 06/11/2014	GOVI	Sell	8	0.00
GOVI On 05/02/2015	GOVI	Sell	8	0.00
GOVI On 05/02/2015	GOVI	Buy	8	38,364.32
GOVI On 05/02/2015	GOVI	Buy	8	38,364.08
GOVI On 05/02/2015	GOVI	Sell	8	0.00
GOVI On 06/11/2014	GOVI	Sell	12	0.00
GOVI On 06/11/2014	GOVI	Buy	12	56,597.88
GOVI On 05/02/2015	GOVI	Buy	12	57,444.24
GOVI On 05/02/2015	GOVI	Sell	12	0.00
GOVI On 06/11/2014	GOVI	Sell	20	0.00
GOVI On 06/11/2014	GOVI	Buy	20	94,329.80
GOVI On 05/02/2015	GOVI	Sell	20	0.00
GOVI On 05/02/2015	GOVI	Buy	20	95,740.40
GOVI On 06/11/2014	GOVI	Sell	38	0.00
GOVI On 06/11/2014	GOVI	Buy	38	179,626.38
GOVI On 05/02/2015	GOVI	Buy	38	182,470.68
GOVI On 05/02/2015	GOVI	Sell	38	0.00

**I2038 Bond Future**

2038 On 06/11/2014	Bond Future	Sell	10	0.00
2038 On 06/11/2014	Bond Future	Buy	10	1,252.99
2038 On 05/02/2015	Bond Future	Buy	10	1,258.79
2038 On 05/02/2015	Bond Future	Sell	10	0.00
2038 On 06/11/2014	Bond Future	Sell	11	0.00
2038 On 06/11/2014	Bond Future	Buy	11	1,378.29
2038 On 05/02/2015	Bond Future	Buy	11	1,384.67
2038 On 05/02/2015	Bond Future	Sell	11	0.00
2038 On 06/11/2014	Bond Future	Sell	31	0.00
2038 On 06/11/2014	Bond Future	Buy	31	3,884.27
2038 On 05/02/2015	Bond Future	Buy	31	3,902.25
2038 On 05/02/2015	Bond Future	Sell	31	0.00
2038 On 06/11/2014	Bond Future	Sell	36	0.00
2038 On 06/11/2014	Bond Future	Buy	36	4,510.76
2038 On 05/02/2015	Bond Future	Buy	36	4,531.64
2038 On 05/02/2015	Bond Future	Sell	36	0.00
2038 On 06/11/2014	Bond Future	Sell	45	0.00
2038 On 06/11/2014	Bond Future	Buy	45	5,638.46
2038 On 05/02/2015	Bond Future	Buy	45	5,664.56
2038 On 05/02/2015	Bond Future	Sell	45	0.00
2038 On 06/11/2014	Bond Future	Sell	62	0.00
2038 On 06/11/2014	Bond Future	Buy	62	7,768.54

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2038 On 05/02/2015			Buy	62	7,804.50
2038 On 05/02/2015			Sell	62	0.00
2038 On 06/11/2014			Sell	71	0.00
2038 On 06/11/2014			Buy	71	8,896.23
2038 On 05/02/2015			Buy	71	8,937.41
2038 On 05/02/2015			Sell	71	0.00
2038 On 06/11/2014			Sell	81	0.00
2038 On 06/11/2014			Buy	81	10,149.22
2038 On 05/02/2015			Buy	81	10,196.20
2038 On 05/02/2015			Sell	81	0.00
2038 On 06/11/2014			Sell	166	0.00
2038 On 06/11/2014			Buy	166	20,799.63
2038 On 05/02/2015			Buy	166	20,895.91
2038 On 05/02/2015			Sell	166	0.00
2038 On 06/11/2014			Sell	340	0.00
2038 On 06/11/2014			Buy	340	42,601.66
2038 On 05/02/2015			Buy	340	42,798.86
2038 On 05/02/2015			Sell	340	0.00
2038 On 06/11/2014			Buy	853	106,880.05
2038 On 06/11/2014			Sell	853	0.00
2038 On 05/02/2015			Buy	853	107,374.79
2038 On 05/02/2015			Sell	853	0.00

**R186 Bond Future**

R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	5	0.00
R186 On 05/02/2015			Buy	5	599.32
R186 On 05/02/2015			Sell	6	0.00
R186 On 05/02/2015			Buy	6	721.97

R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,198.64
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,198.64
R186 On 05/02/2015	Bond Future	Sell	14	0.00
R186 On 05/02/2015	Bond Future	Buy	14	1,684.59
R186 On 05/02/2015	Bond Future	Sell	15	0.00
R186 On 05/02/2015	Bond Future	Buy	15	1,796.68
R186 On 06/11/2014	Bond Future	Buy	15	1,847.32
R186 On 06/11/2014	Bond Future	Sell	15	0.00
R186 On 05/02/2015	Bond Future	Buy	25	201.35
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	2,996.60
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Sell	40	0.00
R186 On 05/02/2015	Bond Future	Buy	40	4,794.56
R186 On 05/02/2015	Bond Future	Buy	50	6,009.50
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Sell	60	0.00
R186 On 06/11/2014	Bond Future	Buy	60	7,397.11
R186 On 05/02/2015	Bond Future	Buy	60	7,191.90
R186 On 05/02/2015	Bond Future	Sell	60	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,032.81
R186 On 05/02/2015	Bond Future	Buy	100	12,047.80
R186 On 05/02/2015	Bond Future	Buy	100	12,023.99
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	125	1,007.50
R186 On 05/02/2015	Bond Future	Sell	125	0.00
R186 On 05/02/2015	Bond Future	Sell	130	0.00
R186 On 05/02/2015	Bond Future	Buy	130	15,642.65
R186 On 05/02/2015	Bond Future	Buy	144	17,227.67
R186 On 05/02/2015	Bond Future	Sell	144	0.00
R186 On 05/02/2015	Bond Future	Buy	229	27,396.78
R186 On 05/02/2015	Bond Future	Sell	229	0.00
R186 On 05/02/2015	Bond Future	Buy	234	27,994.96
R186 On 05/02/2015	Bond Future	Sell	234	0.00
R186 On 05/02/2015	Bond Future	Buy	246	29,430.60
R186 On 05/02/2015	Bond Future	Sell	246	0.00
R186 On 05/02/2015	Bond Future	Sell	250	0.00
R186 On 05/02/2015	Bond Future	Buy	250	30,082.03
R186 On 05/02/2015	Bond Future	Sell	300	0.00
R186 On 05/02/2015	Bond Future	Buy	300	35,933.57
R186 On 06/11/2014	Bond Future	Buy	300	36,946.46
R186 On 06/11/2014	Bond Future	Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Buy	400	49,261.94
R186 On 06/11/2014			Sell	400	0.00
R186 On 05/02/2015			Sell	400	0.00
R186 On 05/02/2015			Buy	400	47,911.42
R186 On 05/02/2015			Buy	472	56,468.47
R186 On 05/02/2015			Sell	472	0.00
R186 On 05/02/2015			Buy	529	63,287.75
R186 On 05/02/2015			Sell	529	0.00
R186 On 06/11/2014			Buy	643	79,188.57
R186 On 06/11/2014			Sell	643	0.00
R186 On 05/02/2015			Sell	643	0.00
R186 On 05/02/2015			Buy	643	77,017.61
R186 On 06/11/2014			Buy	649	79,927.50
R186 On 06/11/2014			Sell	649	0.00
R186 On 05/02/2015			Sell	649	0.00
R186 On 05/02/2015			Buy	649	77,736.29
R186 On 06/11/2014			Buy	900	110,839.37
R186 On 06/11/2014			Sell	900	0.00
R186 On 05/02/2015			Sell	900	0.00
R186 On 05/02/2015			Buy	900	107,800.70
R186 On 05/02/2015			Buy	1,045	125,020.23
R186 On 05/02/2015			Sell	1,045	0.00
R186 On 05/02/2015			Buy	1,045	125,020.23
R186 On 05/02/2015			Sell	1,045	0.00
R186 On 06/11/2014			Buy	1,327	163,426.49
R186 On 06/11/2014			Sell	1,327	0.00
R186 On 05/02/2015			Sell	1,327	0.00
R186 On 05/02/2015			Buy	1,327	158,946.15
R186 On 06/11/2014			Buy	1,390	171,185.24
R186 On 06/11/2014			Sell	1,390	0.00
R186 On 05/02/2015			Sell	1,390	0.00
R186 On 05/02/2015			Buy	1,390	166,492.20
R186 On 06/11/2014			Sell	4,251	0.00
R186 On 06/11/2014			Buy	4,251	523,531.27
R186 On 06/11/2014			Sell	4,251	0.00
R186 On 06/11/2014			Buy	4,251	523,531.27
R186 On 05/02/2015			Buy	4,251	509,178.66
R186 On 05/02/2015			Sell	4,251	0.00
R186 On 05/02/2015			Buy	4,251	509,178.66
R186 On 05/02/2015			Sell	4,251	0.00
R186 On 06/11/2014			Buy	5,414	666,760.36
R186 On 06/11/2014			Sell	5,414	0.00

R186 On 05/02/2015	Bond Future	Sell	5,414	0.00
R186 On 05/02/2015	Bond Future	Buy	5,414	648,481.12
R186 On 05/02/2015	Bond Future	Buy	11,038	1,322,115.75
R186 On 05/02/2015	Bond Future	Sell	11,038	0.00
R186 On 06/11/2014	Bond Future	Buy	11,038	1,359,383.23
R186 On 06/11/2014	Bond Future	Sell	11,038	0.00

**R202 Bond Future**

R202 On 06/11/2014	Bond Future	Buy	4	943.30
R202 On 06/11/2014	Bond Future	Sell	4	0.00
R202 On 05/02/2015	Bond Future	Sell	4	0.00
R202 On 05/02/2015	Bond Future	Buy	4	945.60
R202 On 06/11/2014	Bond Future	Buy	6	1,414.95
R202 On 06/11/2014	Bond Future	Sell	6	0.00
R202 On 05/02/2015	Bond Future	Sell	6	0.00
R202 On 05/02/2015	Bond Future	Buy	6	1,418.40
R202 On 06/11/2014	Bond Future	Buy	9	2,122.42
R202 On 06/11/2014	Bond Future	Sell	9	0.00
R202 On 05/02/2015	Bond Future	Sell	9	0.00
R202 On 05/02/2015	Bond Future	Buy	9	2,127.61
R202 On 06/11/2014	Bond Future	Buy	14	3,301.54
R202 On 06/11/2014	Bond Future	Sell	14	0.00
R202 On 05/02/2015	Bond Future	Sell	14	0.00
R202 On 05/02/2015	Bond Future	Buy	14	3,309.61
R202 On 06/11/2014	Bond Future	Buy	17	4,009.01
R202 On 06/11/2014	Bond Future	Sell	17	0.00
R202 On 05/02/2015	Bond Future	Sell	17	0.00
R202 On 05/02/2015	Bond Future	Buy	17	4,018.81
R202 On 06/11/2014	Bond Future	Buy	30	7,074.73
R202 On 06/11/2014	Bond Future	Sell	30	0.00
R202 On 05/02/2015	Bond Future	Sell	30	0.00
R202 On 05/02/2015	Bond Future	Buy	30	7,092.02
R202 On 06/11/2014	Bond Future	Buy	46	10,847.92
R202 On 06/11/2014	Bond Future	Sell	46	0.00
R202 On 05/02/2015	Bond Future	Sell	46	0.00
R202 On 05/02/2015	Bond Future	Buy	46	10,874.43
R202 On 06/11/2014	Bond Future	Buy	49	11,555.40
R202 On 06/11/2014	Bond Future	Sell	49	0.00
R202 On 05/02/2015	Bond Future	Sell	49	0.00
R202 On 05/02/2015	Bond Future	Buy	49	11,583.63
R202 On 06/11/2014	Bond Future	Buy	70	16,507.71
R202 On 06/11/2014	Bond Future	Sell	70	0.00
R202 On 05/02/2015	Bond Future	Sell	70	0.00
R202 On 05/02/2015	Bond Future	Buy	70	16,548.04
R202 On 06/11/2014	Bond Future	Buy	111	26,176.51
R202 On 06/11/2014	Bond Future	Sell	111	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 05/02/2015			Sell	111	0.00
R202 On 05/02/2015			Buy	111	26,240.47
R202 On 06/11/2014			Buy	178	41,976.74
R202 On 06/11/2014			Sell	178	0.00
R202 On 05/02/2015			Sell	178	0.00
R202 On 05/02/2015			Buy	178	42,079.31
R202 On 06/11/2014			Buy	198	46,693.23
R202 On 06/11/2014			Sell	198	0.00
R202 On 05/02/2015			Sell	198	0.00
R202 On 05/02/2015			Buy	198	46,807.32
R202 On 05/02/2015			Buy	400	94,382.28
R202 On 05/02/2015			Sell	400	0.00
R202 On 06/11/2014			Buy	957	225,683.94
R202 On 06/11/2014			Sell	957	0.00
R202 On 05/02/2015			Sell	957	0.00
R202 On 05/02/2015			Buy	957	226,235.37
R202 On 06/11/2014			Buy	1,676	395,241.68
R202 On 06/11/2014			Sell	1,676	0.00
R202 On 05/02/2015			Sell	1,676	0.00
R202 On 05/02/2015			Buy	1,676	396,207.41
R202 On 06/11/2014			Buy	2,188	515,983.77
R202 On 06/11/2014			Sell	2,188	0.00
R202 On 05/02/2015			Sell	2,188	0.00
R202 On 05/02/2015			Buy	2,188	517,244.51
R202 On 06/11/2014			Buy	2,360	556,545.56
R202 On 06/11/2014			Sell	2,360	0.00
R202 On 05/02/2015			Sell	2,360	0.00
R202 On 05/02/2015			Buy	2,360	557,905.42
R202 On 06/11/2014			Sell	3,831	0.00
R202 On 06/11/2014			Buy	3,831	903,443.24
R202 On 05/02/2015			Sell	3,831	0.00
R202 On 05/02/2015			Buy	3,831	905,650.70
R202 On 06/11/2014			Buy	3,840	905,565.66
R202 On 06/11/2014			Sell	3,840	0.00
R202 On 05/02/2015			Sell	3,840	0.00
R202 On 05/02/2015			Buy	3,840	907,778.30
R202 On 06/11/2014			Buy	8,777	2,069,830.67
R202 On 06/11/2014			Sell	8,777	0.00
R202 On 05/02/2015			Sell	8,777	0.00
R202 On 05/02/2015			Buy	8,777	2,074,888.07
R202 On 06/11/2014			Sell	9,361	0.00
R202 On 06/11/2014			Buy	9,361	2,207,552.11

R202 On 05/02/2015	Bond Future		Buy	9,361	2,212,946.02
R202 On 05/02/2015	Bond Future		Sell	9,361	0.00
R202 On 06/11/2014	Bond Future		Buy	15,000	3,537,365.85
R202 On 06/11/2014	Bond Future		Sell	15,000	0.00
R202 On 05/02/2015	Bond Future		Sell	15,000	0.00
R202 On 05/02/2015	Bond Future		Buy	15,000	3,546,009.00

**R2023 Bond Future**

R023 On 06/11/2014	Bond Future		Sell	550	0.00
R023 On 06/11/2014	Bond Future		Buy	550	55,885.44
R023 On 06/11/2014	Bond Future		Sell	550	0.00
R023 On 06/11/2014	Bond Future		Buy	550	55,885.44
R023 On 05/02/2015	Bond Future		Buy	550	56,756.48
R023 On 05/02/2015	Bond Future		Sell	550	0.00
R023 On 05/02/2015	Bond Future		Sell	550	0.00
R023 On 05/02/2015	Bond Future		Buy	550	56,756.48
R023 On 06/11/2014	Bond Future		Buy	821	83,421.72
R023 On 06/11/2014	Bond Future		Sell	821	0.00
R023 On 06/11/2014	Bond Future		Buy	821	83,421.72
R023 On 06/11/2014	Bond Future		Sell	821	0.00
R023 On 05/02/2015	Bond Future		Sell	821	0.00
R023 On 05/02/2015	Bond Future		Buy	821	84,721.95
R023 On 05/02/2015	Bond Future		Buy	821	84,721.95
R023 On 05/02/2015	Bond Future		Sell	821	0.00

**R203 Bond Future**

R203 On 06/11/2014	Bond Future		Sell	16	0.00
R203 On 06/11/2014	Bond Future		Buy	16	1,680.41
R203 On 06/11/2014	Bond Future		Sell	28	0.00
R203 On 06/11/2014	Bond Future		Buy	28	2,940.71
R203 On 06/11/2014	Bond Future		Sell	34	0.00
R203 On 06/11/2014	Bond Future		Buy	34	3,570.87
R203 On 06/11/2014	Bond Future	6.84	Call	45	0.00
R203 On 06/11/2014	Bond Future	6.84	Call	45	4,700.51
R203 On 06/11/2014	Bond Future		Sell	59	0.00
R203 On 06/11/2014	Bond Future		Buy	59	6,196.50
R203 On 06/11/2014	Bond Future		Sell	160	0.00
R203 On 06/11/2014	Bond Future		Buy	160	16,804.08
R203 On 06/11/2014	Bond Future		Sell	169	0.00
R203 On 06/11/2014	Bond Future		Buy	169	17,749.31
R203 On 05/02/2015	Bond Future		Buy	169	18,014.77
R203 On 05/02/2015	Bond Future		Sell	169	0.00
R203 On 06/11/2014	Bond Future		Sell	189	0.00
R203 On 06/11/2014	Bond Future		Buy	189	19,849.82
R203 On 05/02/2015	Bond Future		Buy	189	20,146.70
R203 On 05/02/2015	Bond Future		Sell	189	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 06/11/2014			Sell	508	0.00
R203 On 06/11/2014			Buy	508	53,352.94
R203 On 05/02/2015			Buy	508	54,150.91
R203 On 05/02/2015			Sell	508	0.00
R203 On 06/11/2014			Sell	1,176	0.00
R203 On 06/11/2014			Buy	1,176	123,509.96
R203 On 05/02/2015			Buy	1,176	125,357.23
R203 On 05/02/2015			Sell	1,176	0.00
R203 On 05/02/2015			Buy	2,042	217,669.60
R203 On 05/02/2015			Sell	2,042	0.00
R203 On 06/11/2014			Sell	2,339	0.00
R203 On 06/11/2014			Buy	2,339	245,654.60
<b>R2030 Bond Future</b>					
2030 On 06/11/2014			Buy	26	2,554.17
2030 On 06/11/2014			Sell	26	0.00
2030 On 05/02/2015			Sell	26	0.00
2030 On 05/02/2015			Buy	26	2,489.71
2030 On 06/11/2014			Buy	156	15,324.99
2030 On 06/11/2014			Sell	156	0.00
2030 On 05/02/2015			Sell	156	0.00
2030 On 05/02/2015			Buy	156	14,938.23
2030 On 06/11/2014			Sell	203	0.00
2030 On 06/11/2014			Buy	203	19,942.14
2030 On 05/02/2015			Sell	203	0.00
2030 On 05/02/2015			Buy	203	19,438.85
2030 On 06/11/2014			Buy	310	30,453.51
2030 On 06/11/2014			Sell	310	0.00
2030 On 05/02/2015			Sell	310	0.00
2030 On 05/02/2015			Buy	310	29,684.95
2030 On 06/11/2014			Buy	312	30,649.98
2030 On 06/11/2014			Sell	312	0.00
2030 On 05/02/2015			Sell	312	0.00
2030 On 05/02/2015			Buy	312	29,876.46
2030 On 06/11/2014			Buy	861	84,582.16
2030 On 06/11/2014			Sell	861	0.00
2030 On 05/02/2015			Sell	861	0.00
2030 On 05/02/2015			Buy	861	82,447.55
2030 On 06/11/2014			Buy	1,868	183,506.94
2030 On 06/11/2014			Sell	1,868	0.00
2030 On 05/02/2015			Buy	1,868	178,875.76
2030 On 05/02/2015			Sell	1,868	0.00

**R2037 Bond Future**

2037 On 06/11/2014	Bond Future	Buy	55	5,506.04
2037 On 06/11/2014	Bond Future	Sell	55	0.00
2037 On 05/02/2015	Bond Future	Sell	55	0.00
2037 On 05/02/2015	Bond Future	Buy	55	5,357.71
2037 On 06/11/2014	Bond Future	Buy	190	19,020.88
2037 On 06/11/2014	Bond Future	Sell	190	0.00
2037 On 05/02/2015	Bond Future	Sell	190	0.00
2037 On 05/02/2015	Bond Future	Buy	190	18,508.46
2037 On 06/11/2014	Bond Future	Buy	293	29,332.19
2037 On 06/11/2014	Bond Future	Sell	293	0.00
2037 On 05/02/2015	Bond Future	Sell	293	0.00
2037 On 05/02/2015	Bond Future	Buy	293	28,542.00
2037 On 06/11/2014	Bond Future	Buy	417	41,745.82
2037 On 06/11/2014	Bond Future	Sell	417	0.00
2037 On 05/02/2015	Bond Future	Sell	417	0.00
2037 On 05/02/2015	Bond Future	Buy	417	40,621.21
2037 On 06/11/2014	Bond Future	Buy	430	43,047.24
2037 On 06/11/2014	Bond Future	Sell	430	0.00
2037 On 05/02/2015	Bond Future	Sell	430	0.00
2037 On 05/02/2015	Bond Future	Buy	430	41,887.58
2037 On 06/11/2014	Bond Future	Buy	619	61,968.01
2037 On 06/11/2014	Bond Future	Sell	619	0.00
2037 On 05/02/2015	Bond Future	Sell	619	0.00
2037 On 05/02/2015	Bond Future	Buy	619	60,298.63
2037 On 06/11/2014	Bond Future	Buy	630	63,069.22
2037 On 06/11/2014	Bond Future	Sell	630	0.00
2037 On 05/02/2015	Bond Future	Sell	630	0.00
2037 On 05/02/2015	Bond Future	Buy	630	61,370.17
2037 On 06/11/2014	Bond Future	Buy	811	81,189.10
2037 On 06/11/2014	Bond Future	Sell	811	0.00
2037 On 05/02/2015	Bond Future	Sell	811	0.00
2037 On 05/02/2015	Bond Future	Buy	811	79,001.92
2037 On 06/11/2014	Bond Future	Buy	3,764	376,813.55
2037 On 06/11/2014	Bond Future	Sell	3,764	0.00
2037 On 05/02/2015	Bond Future	Sell	3,764	0.00
2037 On 05/02/2015	Bond Future	Buy	3,764	366,662.42
2037 On 06/11/2014	Bond Future	Buy	7,209	721,692.05
2037 On 06/11/2014	Bond Future	Sell	7,209	0.00
2037 On 05/02/2015	Bond Future	Buy	7,209	702,250.10
2037 On 05/02/2015	Bond Future	Sell	7,209	0.00

**R204 Bond Future**

R204 On 06/11/2014	Bond Future	Sell	27	0.00
R204 On 06/11/2014	Bond Future	Buy	27	2,871.24

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 06/11/2014			Sell	37	0.00
R204 On 06/11/2014			Buy	37	3,934.67
R204 On 06/11/2014			Sell	47	0.00
R204 On 06/11/2014			Buy	47	4,998.09
R204 On 06/11/2014			Sell	67	0.00
R204 On 06/11/2014			Buy	67	7,124.93
R204 On 06/11/2014			Sell	180	0.00
R204 On 06/11/2014			Buy	180	19,141.62
R204 On 06/11/2014			Sell	358	0.00
R204 On 06/11/2014			Buy	358	38,070.55
<b>R2044 Bond Future</b>					
2044 On 06/11/2014			Buy	60	6,095.11
2044 On 06/11/2014			Sell	60	0.00
2044 On 05/02/2015			Sell	60	0.00
2044 On 05/02/2015			Buy	60	5,927.16
2044 On 06/11/2014			Buy	70	7,110.96
2044 On 06/11/2014			Sell	70	0.00
2044 On 05/02/2015			Sell	70	0.00
2044 On 05/02/2015			Buy	70	6,915.02
2044 On 06/11/2014			Buy	100	10,158.52
2044 On 06/11/2014			Sell	100	0.00
2044 On 06/11/2014			Buy	100	10,158.52
2044 On 06/11/2014			Sell	100	0.00
2044 On 05/02/2015			Sell	100	0.00
2044 On 05/02/2015			Buy	100	9,878.60
2044 On 05/02/2015			Sell	100	0.00
2044 On 05/02/2015			Buy	100	9,878.60
2044 On 06/11/2014			Buy	150	15,237.77
2044 On 06/11/2014			Sell	150	0.00
2044 On 06/11/2014			Buy	150	15,237.77
2044 On 06/11/2014			Sell	150	0.00
2044 On 05/02/2015			Sell	150	0.00
2044 On 05/02/2015			Buy	150	14,817.90
2044 On 05/02/2015			Sell	150	0.00
2044 On 05/02/2015			Buy	150	14,817.90
2044 On 06/11/2014			Buy	180	18,285.33
2044 On 06/11/2014			Sell	180	0.00
2044 On 05/02/2015			Sell	180	0.00
2044 On 05/02/2015			Buy	180	17,781.49
2044 On 06/11/2014			Buy	2,060	209,265.41
2044 On 06/11/2014			Sell	2,060	0.00

2044 On 05/02/2015	Bond Future	Sell	2,060	0.00
2044 On 05/02/2015	Bond Future	Buy	2,060	203,499.22
2044 On 06/11/2014	Bond Future	Sell	2,870	0.00
2044 On 06/11/2014	Bond Future	Buy	2,870	291,549.38
2044 On 05/02/2015	Bond Future	Buy	2,870	283,515.91
2044 On 05/02/2015	Bond Future	Sell	2,870	0.00

**R2048 Bond Future**

R248 On 06/11/2014	Bond Future	Buy	109	11,081.12
R248 On 06/11/2014	Bond Future	Sell	109	0.00
R248 On 06/11/2014	Bond Future	Buy	162	16,355.76
R248 On 06/11/2014	Bond Future	Sell	162	0.00
R248 On 05/02/2015	Bond Future	Sell	162	0.00
R248 On 05/02/2015	Bond Future	Buy	162	16,610.68
R248 On 06/11/2014	Bond Future	Buy	185	18,677.87
R248 On 06/11/2014	Bond Future	Sell	185	0.00
R248 On 05/02/2015	Bond Future	Sell	185	0.00
R248 On 05/02/2015	Bond Future	Buy	185	18,968.98
R248 On 06/11/2014	Bond Future	Buy	578	58,760.42
R248 On 06/11/2014	Bond Future	Sell	578	0.00
R248 On 06/11/2014	Bond Future	Buy	674	68,048.03
R248 On 06/11/2014	Bond Future	Sell	674	0.00
R248 On 05/02/2015	Bond Future	Sell	674	0.00
R248 On 05/02/2015	Bond Future	Buy	674	69,108.62
R248 On 06/11/2014	Bond Future	Buy	687	69,841.53
R248 On 06/11/2014	Bond Future	Sell	687	0.00
R248 On 06/11/2014	Bond Future	Buy	750	75,721.10
R248 On 06/11/2014	Bond Future	Sell	750	0.00
R248 On 05/02/2015	Bond Future	Sell	750	0.00
R248 On 05/02/2015	Bond Future	Buy	750	76,901.29
R248 On 06/11/2014	Bond Future	Buy	1,002	101,163.39
R248 On 06/11/2014	Bond Future	Sell	1,002	0.00
R248 On 05/02/2015	Bond Future	Sell	1,002	0.00
R248 On 05/02/2015	Bond Future	Buy	1,002	102,740.12
R248 On 06/11/2014	Bond Future	Buy	1,077	108,735.50
R248 On 06/11/2014	Bond Future	Sell	1,077	0.00
R248 On 05/02/2015	Bond Future	Sell	1,077	0.00
R248 On 05/02/2015	Bond Future	Buy	1,077	110,430.25
R248 On 06/11/2014	Bond Future	Buy	1,166	117,721.07
R248 On 06/11/2014	Bond Future	Sell	1,166	0.00
R248 On 05/02/2015	Bond Future	Sell	1,166	0.00
R248 On 05/02/2015	Bond Future	Buy	1,166	119,555.87
R248 On 06/11/2014	Bond Future	Buy	1,522	153,663.36
R248 On 06/11/2014	Bond Future	Sell	1,522	0.00
R248 On 05/02/2015	Bond Future	Sell	1,522	0.00
R248 On 05/02/2015	Bond Future	Buy	1,522	156,058.35

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 06/11/2014			Buy	2,527	255,129.63
R248 On 06/11/2014			Sell	2,527	0.00
R248 On 05/02/2015			Sell	2,527	0.00
R248 On 05/02/2015			Buy	2,527	259,106.07
R248 On 06/11/2014			Buy	6,805	687,042.80
R248 On 06/11/2014			Sell	6,805	0.00
R248 On 05/02/2015			Sell	6,805	0.00
R248 On 05/02/2015			Buy	6,805	697,751.02
R248 On 06/11/2014			Sell	15,870	0.00
R248 On 06/11/2014			Buy	15,870	1,602,258.53
R248 On 05/02/2015			Sell	15,870	0.00
R248 On 05/02/2015			Buy	15,870	1,627,231.24
<b>R207 Bond Future</b>					
R207 On 06/11/2014			Buy	45	4,589.41
R207 On 06/11/2014			Sell	45	0.00
R207 On 05/02/2015			Sell	45	0.00
R207 On 05/02/2015			Buy	45	4,497.09
R207 On 06/11/2014			Buy	54	5,507.29
R207 On 06/11/2014			Sell	54	0.00
R207 On 05/02/2015			Sell	54	0.00
R207 On 05/02/2015			Buy	54	5,396.50
R207 On 06/11/2014			Buy	82	8,362.92
R207 On 06/11/2014			Sell	82	0.00
R207 On 05/02/2015			Sell	82	0.00
R207 On 05/02/2015			Buy	82	8,194.69
R207 On 06/11/2014			Sell	111	0.00
R207 On 06/11/2014			Buy	111	11,320.53
R207 On 06/11/2014			Sell	111	0.00
R207 On 06/11/2014			Buy	111	11,320.53
R207 On 05/02/2015			Sell	111	0.00
R207 On 05/02/2015			Buy	111	11,092.81
R207 On 05/02/2015			Buy	111	11,092.81
R207 On 05/02/2015			Sell	111	0.00
R207 On 06/11/2014			Buy	407	41,508.62
R207 On 06/11/2014			Sell	407	0.00
R207 On 05/02/2015			Sell	407	0.00
R207 On 05/02/2015			Buy	407	40,673.64
R207 On 06/11/2014			Buy	605	61,702.01
R207 On 06/11/2014			Sell	605	0.00
R207 On 05/02/2015			Sell	605	0.00
R207 On 05/02/2015			Buy	605	60,460.82

R207 On 05/02/2015	Bond Future	Buy	650	64,936.59
R207 On 05/02/2015	Bond Future	Sell	650	0.00
R207 On 06/11/2014	Bond Future	Buy	1,241	126,565.61
R207 On 06/11/2014	Bond Future	Sell	1,241	0.00
R207 On 05/02/2015	Bond Future	Sell	1,241	0.00
R207 On 05/02/2015	Bond Future	Buy	1,241	124,019.63
R207 On 06/11/2014	Bond Future	Buy	5,542	565,210.79
R207 On 06/11/2014	Bond Future	Sell	5,542	0.00
R207 On 05/02/2015	Bond Future	Sell	5,542	0.00
R207 On 05/02/2015	Bond Future	Buy	5,542	553,841.10
R207 On 06/11/2014	Bond Future	Buy	7,976	813,446.64
R207 On 06/11/2014	Bond Future	Sell	7,976	0.00
R207 On 05/02/2015	Bond Future	Buy	7,976	797,083.47
R207 On 05/02/2015	Bond Future	Sell	7,976	0.00

**R208 Bond Futures**

R208 On 06/11/2014	Bond Future	Buy	95	9,218.62
R208 On 06/11/2014	Bond Future	Sell	95	0.00
R208 On 05/02/2015	Bond Future	Sell	95	0.00
R208 On 05/02/2015	Bond Future	Buy	95	9,362.31
R208 On 06/11/2014	Bond Future	Buy	250	24,259.53
R208 On 06/11/2014	Bond Future	Sell	250	0.00
R208 On 05/02/2015	Bond Future	Sell	250	0.00
R208 On 05/02/2015	Bond Future	Buy	250	24,637.65
R208 On 06/11/2014	Bond Future	Buy	382	37,068.56
R208 On 06/11/2014	Bond Future	Sell	382	0.00
R208 On 05/02/2015	Bond Future	Buy	382	37,646.33
R208 On 05/02/2015	Bond Future	Sell	382	0.00
R208 On 06/11/2014	Bond Future	Buy	562	54,535.42
R208 On 06/11/2014	Bond Future	Sell	562	0.00
R208 On 05/02/2015	Bond Future	Sell	562	0.00
R208 On 05/02/2015	Bond Future	Buy	562	55,385.44
R208 On 06/11/2014	Bond Future	Buy	701	68,023.72
R208 On 06/11/2014	Bond Future	Sell	701	0.00
R208 On 05/02/2015	Bond Future	Sell	701	0.00
R208 On 05/02/2015	Bond Future	Buy	701	69,083.98
R208 On 06/11/2014	Bond Future	Buy	770	74,719.34
R208 On 06/11/2014	Bond Future	Sell	770	0.00
R208 On 06/11/2014	Bond Future	Buy	770	74,719.34
R208 On 06/11/2014	Bond Future	Sell	770	0.00
R208 On 05/02/2015	Bond Future	Sell	770	0.00
R208 On 05/02/2015	Bond Future	Buy	770	75,883.97
R208 On 05/02/2015	Bond Future	Sell	770	0.00
R208 On 05/02/2015	Bond Future	Buy	770	75,883.97
R208 On 06/11/2014	Bond Future	Buy	1,192	115,669.43
R208 On 06/11/2014	Bond Future	Sell	1,192	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 05/02/2015			Sell	1,192	0.00
R208 On 05/02/2015			Buy	1,192	117,472.33
R208 On 06/11/2014			Buy	1,347	130,710.33
R208 On 06/11/2014			Sell	1,347	0.00
R208 On 05/02/2015			Sell	1,347	0.00
R208 On 05/02/2015			Buy	1,347	132,747.67
R208 On 06/11/2014			Buy	6,069	588,924.29
R208 On 06/11/2014			Sell	6,069	0.00
R208 On 05/02/2015			Buy	6,069	598,103.65
R208 On 05/02/2015			Sell	6,069	0.00
<b>R209 Bond Future</b>					
R209 On 06/11/2014			Buy	124	9,619.23
R209 On 06/11/2014			Sell	124	0.00
R209 On 05/02/2015			Sell	124	0.00
R209 On 05/02/2015			Buy	124	9,769.16
R209 On 06/11/2014			Buy	144	11,170.71
R209 On 06/11/2014			Sell	144	0.00
R209 On 05/02/2015			Sell	144	0.00
R209 On 05/02/2015			Buy	144	11,344.83
R209 On 06/11/2014			Buy	298	23,117.17
R209 On 06/11/2014			Sell	298	0.00
R209 On 05/02/2015			Sell	298	0.00
R209 On 05/02/2015			Buy	298	23,477.50
R209 On 06/11/2014			Buy	321	24,901.38
R209 On 06/11/2014			Sell	321	0.00
R209 On 05/02/2015			Sell	321	0.00
R209 On 05/02/2015			Buy	321	25,289.53
R209 On 06/11/2014			Buy	352	27,306.19
R209 On 06/11/2014			Sell	352	0.00
R209 On 05/02/2015			Sell	352	0.00
R209 On 05/02/2015			Buy	352	27,731.82
R209 On 06/11/2014			Buy	449	34,830.91
R209 On 06/11/2014			Sell	449	0.00
R209 On 05/02/2015			Sell	449	0.00
R209 On 05/02/2015			Buy	449	35,373.82
R209 On 06/11/2014			Buy	631	48,949.45
R209 On 06/11/2014			Sell	631	0.00
R209 On 05/02/2015			Sell	631	0.00
R209 On 05/02/2015			Buy	631	49,712.43
R209 On 06/11/2014			Buy	829	64,309.18
R209 On 06/11/2014			Sell	829	0.00

R209 On 05/02/2015	Bond Future	Sell	829	0.00
R209 On 05/02/2015	Bond Future	Buy	829	65,311.58
R209 On 06/11/2014	Bond Future	Buy	3,487	270,501.93
R209 On 06/11/2014	Bond Future	Sell	3,487	0.00
R209 On 05/02/2015	Bond Future	Sell	3,487	0.00
R209 On 05/02/2015	Bond Future	Buy	3,487	274,718.31
R209 On 06/11/2014	Bond Future	Sell	6,635	0.00
R209 On 06/11/2014	Bond Future	Buy	6,635	514,706.14
R209 On 05/02/2015	Bond Future	Buy	6,635	522,728.99
R209 On 05/02/2015	Bond Future	Sell	6,635	0.00

**R213 Bond Future**

R213 On 06/11/2014	Bond Future	Sell	20	0.00
R213 On 06/11/2014	Bond Future	Buy	20	1,769.27
R213 On 06/11/2014	Bond Future	Buy	227	20,063.13
R213 On 06/11/2014	Bond Future	Sell	227	0.00
R213 On 05/02/2015	Bond Future	Sell	227	0.00
R213 On 05/02/2015	Bond Future	Buy	227	20,375.85
R213 On 06/11/2014	Bond Future	Buy	439	38,800.50
R213 On 06/11/2014	Bond Future	Sell	439	0.00
R213 On 05/02/2015	Bond Future	Sell	439	0.00
R213 On 05/02/2015	Bond Future	Buy	439	39,405.28
R213 On 06/11/2014	Bond Future	Buy	748	66,111.10
R213 On 06/11/2014	Bond Future	Sell	748	0.00
R213 On 05/02/2015	Bond Future	Sell	748	0.00
R213 On 05/02/2015	Bond Future	Buy	748	67,141.57
R213 On 06/11/2014	Bond Future	Buy	928	82,020.18
R213 On 06/11/2014	Bond Future	Sell	928	0.00
R213 On 05/02/2015	Bond Future	Buy	928	83,298.63
R213 On 05/02/2015	Bond Future	Sell	928	0.00
R213 On 06/11/2014	Bond Future	Buy	951	84,053.01
R213 On 06/11/2014	Bond Future	Sell	951	0.00
R213 On 05/02/2015	Bond Future	Sell	951	0.00
R213 On 05/02/2015	Bond Future	Buy	951	85,363.15
R213 On 06/11/2014	Bond Future	Buy	1,425	125,946.94
R213 On 06/11/2014	Bond Future	Sell	1,425	0.00
R213 On 05/02/2015	Bond Future	Sell	1,425	0.00
R213 On 05/02/2015	Bond Future	Buy	1,425	127,910.08
R213 On 06/11/2014	Bond Future	Buy	7,861	694,785.21
R213 On 06/11/2014	Bond Future	Sell	7,861	0.00
R213 On 05/02/2015	Bond Future	Sell	7,861	0.00
R213 On 05/02/2015	Bond Future	Buy	7,861	705,614.84
R213 On 06/11/2014	Bond Future	Sell	12,579	0.00
R213 On 06/11/2014	Bond Future	Buy	12,579	1,111,780.07
R213 On 05/02/2015	Bond Future	Sell	12,579	0.00
R213 On 05/02/2015	Bond Future	Buy	12,579	1,129,109.41



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
<b>R214 Bond Future</b>					
R214 On 06/11/2014	Bond Future		Buy	37	2,895.62
R214 On 06/11/2014	Bond Future		Sell	37	0.00
R214 On 05/02/2015	Bond Future		Sell	37	0.00
R214 On 05/02/2015	Bond Future		Buy	37	2,940.75
R214 On 06/11/2014	Bond Future		Buy	49	3,834.74
R214 On 06/11/2014	Bond Future		Sell	49	0.00
R214 On 05/02/2015	Bond Future		Sell	49	0.00
R214 On 05/02/2015	Bond Future		Buy	49	3,894.51
R214 On 06/11/2014	Bond Future		Buy	66	5,165.16
R214 On 06/11/2014	Bond Future		Sell	66	0.00
R214 On 05/02/2015	Bond Future		Sell	66	0.00
R214 On 05/02/2015	Bond Future		Buy	66	5,245.66
R214 On 06/11/2014	Bond Future		Buy	146	11,425.95
R214 On 06/11/2014	Bond Future		Sell	146	0.00
R214 On 05/02/2015	Bond Future		Sell	146	0.00
R214 On 05/02/2015	Bond Future		Buy	146	11,604.04
R214 On 06/11/2014	Bond Future		Buy	223	17,451.97
R214 On 06/11/2014	Bond Future		Sell	223	0.00
R214 On 05/02/2015	Bond Future		Sell	223	0.00
R214 On 05/02/2015	Bond Future		Buy	223	17,723.98
R214 On 06/11/2014	Bond Future		Buy	250	19,564.99
R214 On 06/11/2014	Bond Future		Sell	250	0.00
R214 On 05/02/2015	Bond Future		Sell	250	0.00
R214 On 05/02/2015	Bond Future		Buy	250	19,869.93
R214 On 06/11/2014	Bond Future		Buy	325	25,434.48
R214 On 06/11/2014	Bond Future		Sell	325	0.00
R214 On 05/02/2015	Bond Future		Sell	325	0.00
R214 On 05/02/2015	Bond Future		Buy	325	25,830.91
R214 On 06/11/2014	Bond Future		Buy	1,400	109,563.93
R214 On 06/11/2014	Bond Future		Sell	1,400	0.00
R214 On 05/02/2015	Bond Future		Sell	1,400	0.00
R214 On 05/02/2015	Bond Future		Buy	1,400	111,271.61
R214 On 06/11/2014	Bond Future		Sell	2,496	0.00
R214 On 06/11/2014	Bond Future		Buy	2,496	195,336.84
R214 On 05/02/2015	Bond Future		Sell	2,496	0.00
R214 On 05/02/2015	Bond Future		Buy	2,496	198,381.38

**Grand Total for Daily Detailed Turnover:**

**439,484**

**58,444,844.14**