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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/01/2015

TO DATE : 29/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 05/02/2015			Buy	1	5,127.40
ALBI On 05/02/2015			Sell	1	0.00
ALBI On 05/02/2015			Buy	1	5,130.80
ALBI On 05/02/2015			Sell	1	0.00
ES33 Bond Future					
ES33 On 05/02/2015			Buy	2	186.30
ES33 On 05/02/2015			Sell	2	0.00
ES33 On 05/02/2015			Buy	2	186.30
ES33 On 05/02/2015			Sell	2	0.00
ES33 On 07/05/2015			Sell	2	0.00
ES33 On 07/05/2015			Buy	2	181.80
ES33 On 07/05/2015			Sell	2	0.00
ES33 On 07/05/2015			Buy	2	181.80

ES33 On 05/02/2015	Bond Future	Buy	8	745.22
ES33 On 05/02/2015	Bond Future	Sell	8	0.00
ES33 On 07/05/2015	Bond Future	Sell	8	0.00
ES33 On 07/05/2015	Bond Future	Buy	8	727.21
ES33 On 05/02/2015	Bond Future	Buy	25	2,328.80
ES33 On 05/02/2015	Bond Future	Sell	25	0.00
ES33 On 07/05/2015	Bond Future	Sell	25	0.00
ES33 On 07/05/2015	Bond Future	Buy	25	2,272.52
ES33 On 05/02/2015	Bond Future	Buy	28	2,608.26
ES33 On 05/02/2015	Bond Future	Sell	28	0.00
ES33 On 07/05/2015	Bond Future	Sell	28	0.00
ES33 On 07/05/2015	Bond Future	Buy	28	2,545.22
ES33 On 05/02/2015	Bond Future	Buy	30	2,794.56
ES33 On 05/02/2015	Bond Future	Sell	30	0.00
ES33 On 07/05/2015	Bond Future	Sell	30	0.00
ES33 On 07/05/2015	Bond Future	Buy	30	2,727.03
ES33 On 05/02/2015	Bond Future	Buy	40	3,726.08
ES33 On 05/02/2015	Bond Future	Sell	40	0.00
ES33 On 07/05/2015	Bond Future	Sell	40	0.00
ES33 On 07/05/2015	Bond Future	Buy	40	3,636.04
ES33 On 05/02/2015	Bond Future	Buy	73	6,800.10
ES33 On 05/02/2015	Bond Future	Sell	73	0.00
ES33 On 07/05/2015	Bond Future	Sell	73	0.00
ES33 On 07/05/2015	Bond Future	Buy	73	6,635.76
ES33 On 05/02/2015	Bond Future	Buy	78	7,265.86
ES33 On 05/02/2015	Bond Future	Sell	78	0.00
ES33 On 07/05/2015	Bond Future	Sell	78	0.00
ES33 On 07/05/2015	Bond Future	Buy	78	7,090.27
ES33 On 05/02/2015	Bond Future	Buy	95	8,849.45
ES33 On 05/02/2015	Bond Future	Sell	95	0.00
ES33 On 07/05/2015	Bond Future	Sell	95	0.00
ES33 On 07/05/2015	Bond Future	Buy	95	8,635.58
ES33 On 05/02/2015	Bond Future	Buy	127	11,830.32
ES33 On 05/02/2015	Bond Future	Sell	127	0.00
ES33 On 07/05/2015	Bond Future	Sell	127	0.00
ES33 On 07/05/2015	Bond Future	Buy	127	11,544.41
ES33 On 05/02/2015	Bond Future	Buy	555	51,699.42
ES33 On 05/02/2015	Bond Future	Sell	555	0.00
ES33 On 07/05/2015	Bond Future	Sell	555	0.00
ES33 On 07/05/2015	Bond Future	Buy	555	50,449.99
ES33 On 05/02/2015	Bond Future	Buy	634	59,058.44
ES33 On 05/02/2015	Bond Future	Sell	634	0.00
ES33 On 07/05/2015	Bond Future	Sell	634	0.00
ES33 On 07/05/2015	Bond Future	Buy	634	57,631.16
ES33 On 05/02/2015	Bond Future	Buy	1,080	100,604.28
ES33 On 05/02/2015	Bond Future	Sell	1,080	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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ES33 On 07/05/2015	Bond Future		Sell	1,080	0.00
ES33 On 07/05/2015	Bond Future		Buy	1,080	98,172.95
ES33 On 05/02/2015	Bond Future		Buy	1,755	163,481.95
ES33 On 05/02/2015	Bond Future		Sell	1,755	0.00
ES33 On 07/05/2015	Bond Future		Sell	1,755	0.00
ES33 On 07/05/2015	Bond Future		Buy	1,755	159,531.04
ES33 On 05/02/2015	Bond Future		Buy	2,044	190,402.91
ES33 On 05/02/2015	Bond Future		Sell	2,044	0.00
ES33 On 07/05/2015	Bond Future		Sell	2,044	0.00
ES33 On 07/05/2015	Bond Future		Buy	2,044	185,801.40
ES33 On 05/02/2015	Bond Future		Sell	6,576	0.00
ES33 On 05/02/2015	Bond Future		Buy	6,576	612,568.28
ES33 On 07/05/2015	Bond Future		Buy	6,576	597,764.19
ES33 On 07/05/2015	Bond Future		Sell	6,576	0.00

I2025 Bond Future

2025 On 05/02/2015	Bond Future		Buy	8	941.22
2025 On 05/02/2015	Bond Future		Sell	8	0.00
2025 On 05/02/2015	Bond Future		Buy	8	941.22
2025 On 05/02/2015	Bond Future		Sell	8	0.00
2025 On 07/05/2015	Bond Future		Sell	8	0.00
2025 On 07/05/2015	Bond Future		Buy	8	956.27
2025 On 07/05/2015	Bond Future		Sell	8	0.00
2025 On 07/05/2015	Bond Future		Buy	8	956.27
2025 On 05/02/2015	Bond Future		Buy	16	1,882.43
2025 On 05/02/2015	Bond Future		Sell	16	0.00
2025 On 07/05/2015	Bond Future		Sell	16	0.00
2025 On 07/05/2015	Bond Future		Buy	16	1,912.54

I2038 Bond Future

2038 On 05/02/2015	Bond Future		Buy	17	2,109.04
2038 On 05/02/2015	Bond Future		Sell	17	0.00
2038 On 07/05/2015	Bond Future		Sell	17	0.00
2038 On 07/05/2015	Bond Future		Buy	17	2,142.77
2038 On 05/02/2015	Bond Future		Buy	18	2,233.10
2038 On 05/02/2015	Bond Future		Sell	18	0.00
2038 On 07/05/2015	Bond Future		Sell	18	0.00
2038 On 07/05/2015	Bond Future		Buy	18	2,268.82
2038 On 07/05/2015	Bond Future		Sell	26	0.00
2038 On 07/05/2015	Bond Future		Buy	26	3,289.10
2038 On 07/05/2015	Bond Future		Sell	26	0.00

2038 On 07/05/2015	Bond Future	Buy	26	3,289.10
2038 On 05/02/2015	Bond Future	Buy	57	7,071.49
2038 On 05/02/2015	Bond Future	Sell	57	0.00
2038 On 07/05/2015	Bond Future	Sell	57	0.00
2038 On 07/05/2015	Bond Future	Buy	57	7,184.60
2038 On 05/02/2015	Bond Future	Sell	92	0.00
2038 On 05/02/2015	Bond Future	Buy	92	11,413.63
2038 On 07/05/2015	Bond Future	Buy	92	11,596.19
2038 On 07/05/2015	Bond Future	Sell	92	0.00

I2046 Bond Future

2046 On 07/05/2015	Bond Future	Sell	8	0.00
2046 On 07/05/2015	Bond Future	Buy	8	1,017.46
2046 On 07/05/2015	Bond Future	Sell	8	0.00
2046 On 07/05/2015	Bond Future	Buy	8	1,017.46
2046 On 05/02/2015	Bond Future	Buy	8	1,012.16
2046 On 05/02/2015	Bond Future	Sell	8	0.00
2046 On 05/02/2015	Bond Future	Buy	8	1,012.16
2046 On 05/02/2015	Bond Future	Sell	8	0.00
2046 On 07/05/2015	Bond Future	Sell	25	0.00
2046 On 07/05/2015	Bond Future	Buy	25	3,179.56
2046 On 05/02/2015	Bond Future	Buy	25	3,163.00
2046 On 05/02/2015	Bond Future	Sell	25	0.00
2046 On 07/05/2015	Bond Future	Sell	2,195	0.00
2046 On 07/05/2015	Bond Future	Buy	2,195	279,165.68
2046 On 05/02/2015	Bond Future	Buy	2,195	277,711.55
2046 On 05/02/2015	Bond Future	Sell	2,195	0.00
2046 On 07/05/2015	Bond Future	Sell	3,653	0.00
2046 On 07/05/2015	Bond Future	Buy	3,653	464,597.82
2046 On 05/02/2015	Bond Future	Buy	3,653	462,177.82
2046 On 05/02/2015	Bond Future	Sell	3,653	0.00
2046 On 07/05/2015	Bond Future	Buy	5,889	748,977.98
2046 On 07/05/2015	Bond Future	Sell	5,889	0.00
2046 On 05/02/2015	Bond Future	Sell	5,889	0.00
2046 On 05/02/2015	Bond Future	Buy	5,889	745,076.69

I2050 Bond Future

2050 On 05/02/2015	Bond Future	Buy	15	2,010.59
2050 On 05/02/2015	Bond Future	Sell	15	0.00
2050 On 07/05/2015	Bond Future	Sell	15	0.00
2050 On 07/05/2015	Bond Future	Buy	15	2,042.75
2050 On 07/05/2015	Bond Future	Sell	20	0.00
2050 On 05/02/2015	Bond Future	Buy	20	2,680.79
2050 On 05/02/2015	Bond Future	Sell	20	0.00
2050 On 07/05/2015	Bond Future	Buy	20	2,723.67
2050 On 05/02/2015	Bond Future	Buy	55	7,372.17

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2050 On 05/02/2015			Sell	55	0.00
2050 On 07/05/2015			Sell	55	0.00
2050 On 07/05/2015			Buy	55	7,490.10
2050 On 05/02/2015			Buy	382	51,203.08
2050 On 05/02/2015			Sell	382	0.00
2050 On 07/05/2015			Sell	382	0.00
2050 On 07/05/2015			Buy	382	52,022.14
2050 On 05/02/2015			Buy	1,993	267,140.66
2050 On 05/02/2015			Sell	1,993	0.00
2050 On 07/05/2015			Sell	1,993	0.00
2050 On 07/05/2015			Buy	1,993	271,413.93
2050 On 07/05/2015			Buy	2,465	335,692.60
2050 On 07/05/2015			Sell	2,465	0.00
2050 On 05/02/2015			Sell	2,465	0.00
2050 On 05/02/2015			Buy	2,465	330,407.29
R186 Bond Future					
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	2	14.24
R186 On 07/05/2015			Sell	2	0.00
R186 On 07/05/2015			Buy	2	14.24
R186 On 07/05/2015			Buy	10	71.19
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	100	13,053.20
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015	7.50	Put	Buy	328	42,707.93
R186 On 07/05/2015	7.50	Put	Sell	328	0.00
R186 On 07/05/2015	7.50	Put	Sell	656	0.00
R186 On 07/05/2015	7.50	Put	Buy	656	85,415.86
R186 On 05/02/2015			Sell	750	0.00
R186 On 05/02/2015			Buy	750	96,461.24
R186 On 07/05/2015			Buy	750	97,866.60
R186 On 07/05/2015			Sell	750	0.00
R186 On 05/02/2015			Sell	1,000	0.00
R186 On 05/02/2015			Buy	1,000	128,661.83
R186 On 05/02/2015			Buy	1,000	128,661.83
R186 On 05/02/2015			Sell	1,000	0.00
R186 On 05/02/2015			Buy	1,000	128,661.83
R186 On 05/02/2015			Sell	1,000	0.00
R186 On 05/02/2015			Sell	1,000	0.00
R186 On 05/02/2015			Buy	1,000	128,661.83
R186 On 07/05/2015			Buy	1,000	130,584.30

R186 On 07/05/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Buy	1,000	130,584.30
R186 On 07/05/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Buy	1,000	130,579.30
R186 On 07/05/2015	Bond Future	Buy	1,000	130,584.30
R186 On 07/05/2015	Bond Future	Sell	1,000	0.00
R186 On 07/05/2015	Bond Future	Buy	1,070	139,130.17
R186 On 07/05/2015	Bond Future	Sell	1,070	0.00

R197 Bond Future

R197 On 05/02/2015	Bond Future	Buy	1	285.08
R197 On 05/02/2015	Bond Future	Sell	1	0.00
R197 On 05/02/2015	Bond Future	Buy	1	285.08
R197 On 05/02/2015	Bond Future	Sell	1	0.00
R197 On 05/02/2015	Bond Future	Buy	1	285.08
R197 On 05/02/2015	Bond Future	Sell	1	0.00
R197 On 05/02/2015	Bond Future	Buy	5	1,425.41
R197 On 05/02/2015	Bond Future	Sell	5	0.00
R197 On 05/02/2015	Bond Future	Buy	8	2,280.66
R197 On 05/02/2015	Bond Future	Sell	8	0.00
R197 On 05/02/2015	Bond Future	Buy	10	2,850.82
R197 On 05/02/2015	Bond Future	Sell	10	0.00
R197 On 05/02/2015	Bond Future	Buy	16	4,561.31
R197 On 05/02/2015	Bond Future	Sell	16	0.00
R197 On 05/02/2015	Bond Future	Buy	20	5,701.64
R197 On 05/02/2015	Bond Future	Sell	20	0.00
R197 On 05/02/2015	Bond Future	Buy	32	9,122.62
R197 On 05/02/2015	Bond Future	Sell	32	0.00
R197 On 05/02/2015	Bond Future	Buy	40	11,403.28
R197 On 05/02/2015	Bond Future	Sell	40	0.00

R202 Bond Future

R202 On 07/05/2015	Bond Future	Sell	1	0.00
R202 On 07/05/2015	Bond Future	Buy	1	239.66
R202 On 05/02/2015	Bond Future	Buy	1	235.89
R202 On 05/02/2015	Bond Future	Sell	1	0.00
R202 On 07/05/2015	Bond Future	Sell	17	0.00
R202 On 07/05/2015	Bond Future	Buy	17	4,074.31
R202 On 05/02/2015	Bond Future	Buy	17	4,010.13
R202 On 05/02/2015	Bond Future	Sell	17	0.00
R202 On 07/05/2015	Bond Future	Sell	18	0.00
R202 On 07/05/2015	Bond Future	Buy	18	4,313.97
R202 On 05/02/2015	Bond Future	Buy	18	4,246.05
R202 On 05/02/2015	Bond Future	Sell	18	0.00
R202 On 07/05/2015	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 07/05/2015			Buy	20	4,793.30
R202 On 07/05/2015			Sell	20	0.00
R202 On 07/05/2015			Buy	20	4,793.30
R202 On 05/02/2015			Buy	20	4,717.83
R202 On 05/02/2015			Sell	20	0.00
R202 On 05/02/2015			Buy	20	4,717.80
R202 On 05/02/2015			Sell	20	0.00
R202 On 07/05/2015			Buy	24	5,760.29
R202 On 07/05/2015			Sell	24	0.00
R202 On 07/05/2015			Sell	24	0.00
R202 On 07/05/2015			Buy	24	5,760.29
R202 On 05/02/2015			Buy	43	10,143.34
R202 On 05/02/2015			Sell	43	0.00
R202 On 07/05/2015			Sell	43	0.00
R202 On 07/05/2015			Buy	43	10,305.59
R202 On 07/05/2015			Sell	43	0.00
R202 On 07/05/2015			Buy	43	10,305.60
R202 On 05/02/2015			Buy	43	10,143.27
R202 On 05/02/2015			Sell	43	0.00
R202 On 07/05/2015			Sell	99	0.00
R202 On 07/05/2015			Buy	99	23,726.84
R202 On 05/02/2015			Buy	99	23,353.11
R202 On 05/02/2015			Sell	99	0.00
R202 On 07/05/2015			Sell	100	0.00
R202 On 07/05/2015			Buy	100	23,966.49
R202 On 05/02/2015			Buy	100	23,589.16
R202 On 05/02/2015			Sell	100	0.00
R202 On 07/05/2015			Sell	132	0.00
R202 On 07/05/2015			Buy	132	31,635.77
R202 On 05/02/2015			Buy	132	31,137.69
R202 On 05/02/2015			Sell	132	0.00
R202 On 07/05/2015			Sell	133	0.00
R202 On 07/05/2015			Buy	133	31,875.45
R202 On 05/02/2015			Buy	133	31,373.37
R202 On 05/02/2015			Sell	133	0.00
R202 On 07/05/2015			Sell	162	0.00
R202 On 07/05/2015			Buy	162	38,825.72
R202 On 05/02/2015			Buy	162	38,214.44
R202 On 05/02/2015			Sell	162	0.00
R202 On 07/05/2015			Sell	163	0.00
R202 On 07/05/2015			Buy	163	39,065.40
R202 On 05/02/2015			Buy	163	38,450.07

R202 On 05/02/2015	Bond Future	Sell	163	0.00
R202 On 07/05/2015	Bond Future	Sell	178	0.00
R202 On 07/05/2015	Bond Future	Buy	178	42,660.36
R202 On 05/02/2015	Bond Future	Buy	178	41,988.70
R202 On 05/02/2015	Bond Future	Sell	178	0.00
R202 On 07/05/2015	Bond Future	Sell	179	0.00
R202 On 07/05/2015	Bond Future	Buy	179	42,900.04
R202 On 05/02/2015	Bond Future	Buy	179	42,224.31
R202 On 05/02/2015	Bond Future	Sell	179	0.00
R202 On 05/02/2015	Bond Future	Buy	2,360	556,704.15
R202 On 05/02/2015	Bond Future	Sell	2,360	0.00
R202 On 07/05/2015	Bond Future	Sell	2,360	0.00
R202 On 07/05/2015	Bond Future	Buy	2,360	565,609.23
R202 On 07/05/2015	Bond Future	Sell	2,360	0.00
R202 On 07/05/2015	Bond Future	Buy	2,360	565,609.40
R202 On 05/02/2015	Bond Future	Buy	2,360	556,700.40
R202 On 05/02/2015	Bond Future	Sell	2,360	0.00
R202 On 07/05/2015	Bond Future	Sell	3,145	0.00
R202 On 07/05/2015	Bond Future	Buy	3,145	753,746.43
R202 On 07/05/2015	Bond Future	Sell	3,145	0.00
R202 On 07/05/2015	Bond Future	Buy	3,145	753,746.20
R202 On 05/02/2015	Bond Future	Buy	3,145	741,879.05
R202 On 05/02/2015	Bond Future	Sell	3,145	0.00
R202 On 05/02/2015	Bond Future	Buy	3,145	741,874.05
R202 On 05/02/2015	Bond Future	Sell	3,145	0.00
R202 On 07/05/2015	Bond Future	Sell	5,507	0.00
R202 On 07/05/2015	Bond Future	Buy	5,507	1,319,834.77
R202 On 05/02/2015	Bond Future	Buy	5,507	1,299,054.99
R202 On 05/02/2015	Bond Future	Sell	5,507	0.00
R202 On 07/05/2015	Bond Future	Sell	5,508	0.00
R202 On 07/05/2015	Bond Future	Buy	5,508	1,320,074.82
R202 On 05/02/2015	Bond Future	Buy	5,508	1,299,282.12
R202 On 05/02/2015	Bond Future	Sell	5,508	0.00
R202 On 07/05/2015	Bond Future	Sell	12,742	0.00
R202 On 07/05/2015	Bond Future	Buy	12,742	3,053,811.43
R202 On 07/05/2015	Bond Future	Sell	12,742	0.00
R202 On 07/05/2015	Bond Future	Buy	12,742	3,053,810.54
R202 On 05/02/2015	Bond Future	Buy	12,742	3,005,730.64
R202 On 05/02/2015	Bond Future	Sell	12,742	0.00
R202 On 05/02/2015	Bond Future	Buy	12,742	3,005,710.38
R202 On 05/02/2015	Bond Future	Sell	12,742	0.00
R202 On 05/02/2015	Bond Future	Sell	24,408	0.00
R202 On 05/02/2015	Bond Future	Buy	24,408	5,757,641.93
R202 On 07/05/2015	Bond Future	Buy	24,408	5,849,741.61
R202 On 07/05/2015	Bond Future	Sell	24,408	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R2023 Bond Future

R023 On 05/02/2015	Bond Future		Buy	115	12,542.14
R023 On 05/02/2015	Bond Future		Sell	115	0.00
R023 On 05/02/2015	Bond Future		Buy	115	12,552.97
R023 On 05/02/2015	Bond Future		Sell	115	0.00
R023 On 07/05/2015	Bond Future		Buy	115	12,289.25
R023 On 07/05/2015	Bond Future		Sell	115	0.00
R023 On 07/05/2015	Bond Future		Sell	115	0.00
R023 On 07/05/2015	Bond Future		Buy	115	12,299.39
R023 On 05/02/2015	Bond Future		Buy	130	14,190.32
R023 On 05/02/2015	Bond Future		Sell	130	0.00
R023 On 07/05/2015	Bond Future		Sell	130	0.00
R023 On 07/05/2015	Bond Future		Buy	130	13,903.66
R023 On 05/02/2015	Bond Future		Buy	200	21,831.26
R023 On 05/02/2015	Bond Future		Sell	200	0.00
R023 On 07/05/2015	Bond Future		Sell	200	0.00
R023 On 07/05/2015	Bond Future		Buy	200	21,390.25
R023 On 05/02/2015	Bond Future		Buy	260	28,380.64
R023 On 05/02/2015	Bond Future		Sell	260	0.00
R023 On 07/05/2015	Bond Future		Sell	260	0.00
R023 On 07/05/2015	Bond Future		Buy	260	27,807.33
R023 On 05/02/2015	Bond Future		Sell	590	0.00
R023 On 05/02/2015	Bond Future		Buy	590	64,402.21
R023 On 07/05/2015	Bond Future		Buy	590	63,101.24
R023 On 07/05/2015	Bond Future		Sell	590	0.00
R023 On 05/02/2015	Bond Future		Buy	1,050	114,514.10
R023 On 05/02/2015	Bond Future		Sell	1,050	0.00
R023 On 07/05/2015	Bond Future		Buy	1,050	112,197.29
R023 On 07/05/2015	Bond Future		Sell	1,050	0.00

R2030 Bond Future

2030 On 05/02/2015	Bond Future		Sell	235	0.00
2030 On 05/02/2015	Bond Future		Buy	235	24,677.39
2030 On 05/02/2015	Bond Future		Buy	235	24,731.99
2030 On 05/02/2015	Bond Future		Sell	235	0.00
2030 On 07/05/2015	Bond Future		Buy	235	25,065.95
2030 On 07/05/2015	Bond Future		Sell	235	0.00
2030 On 07/05/2015	Bond Future		Buy	235	25,123.19
2030 On 07/05/2015	Bond Future		Sell	235	0.00

R2037 Bond Future

2037 On 07/05/2015	Bond Future	Sell	270	0.00
2037 On 07/05/2015	Bond Future	Buy	270	29,679.50
2037 On 07/05/2015	Bond Future	Buy	270	29,697.14
2037 On 07/05/2015	Bond Future	Sell	270	0.00
2037 On 05/02/2015	Bond Future	Sell	270	0.00
2037 On 05/02/2015	Bond Future	Buy	270	29,219.38
2037 On 05/02/2015	Bond Future	Buy	270	29,234.74
2037 On 05/02/2015	Bond Future	Sell	270	0.00
2037 On 07/05/2015	Bond Future	Sell	370	0.00
2037 On 07/05/2015	Bond Future	Buy	370	40,671.90
2037 On 05/02/2015	Bond Future	Buy	370	40,041.38
2037 On 05/02/2015	Bond Future	Sell	370	0.00

R2048 Bond Future

R248 On 05/02/2015	Bond Future	Sell	4,490	0.00
R248 On 05/02/2015	Bond Future	Buy	4,490	515,072.60
R248 On 05/02/2015	Bond Future	Buy	4,490	515,655.58
R248 On 05/02/2015	Bond Future	Sell	4,490	0.00
R248 On 07/05/2015	Bond Future	Sell	4,490	0.00
R248 On 07/05/2015	Bond Future	Buy	4,490	503,291.82
R248 On 07/05/2015	Bond Future	Buy	4,490	503,919.57
R248 On 07/05/2015	Bond Future	Sell	4,490	0.00

R209 Bond Future

R209 On 05/02/2015	Bond Future	Sell	260	0.00
R209 On 05/02/2015	Bond Future	Buy	260	22,727.30
R209 On 05/02/2015	Bond Future	Buy	260	22,751.53
R209 On 05/02/2015	Bond Future	Sell	260	0.00
R209 On 07/05/2015	Bond Future	Buy	260	22,266.80
R209 On 07/05/2015	Bond Future	Sell	260	0.00
R209 On 07/05/2015	Bond Future	Buy	260	22,292.97
R209 On 07/05/2015	Bond Future	Sell	260	0.00

R210 Bond Future

R210 On 05/02/2015	Bond Future	Buy	9	1,583.37
R210 On 05/02/2015	Bond Future	Sell	9	0.00
R210 On 05/02/2015	Bond Future	Buy	10	1,759.30
R210 On 05/02/2015	Bond Future	Sell	10	0.00
R210 On 05/02/2015	Bond Future	Buy	12	2,111.16
R210 On 05/02/2015	Bond Future	Sell	12	0.00
R210 On 05/02/2015	Bond Future	Buy	25	4,398.25
R210 On 05/02/2015	Bond Future	Sell	25	0.00

R213 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 05/02/2015			Sell	9	0.00
R213 On 05/02/2015			Buy	9	886.45
R213 On 05/02/2015			Buy	9	886.45
R213 On 05/02/2015			Sell	9	0.00
R213 On 05/02/2015			Buy	150	14,761.20
R213 On 05/02/2015			Sell	150	0.00
R213 On 05/02/2015			Buy	150	14,768.06
R213 On 05/02/2015			Sell	150	0.00
R213 On 07/05/2015			Buy	150	14,462.01
R213 On 07/05/2015			Sell	150	0.00
R213 On 07/05/2015			Buy	150	14,470.00
R213 On 07/05/2015			Sell	150	0.00
R214 Bond Future					
R214 On 05/02/2015			Buy	10	891.85
R214 On 05/02/2015			Sell	10	0.00
R214 On 05/02/2015			Buy	10	891.85
R214 On 05/02/2015			Sell	10	0.00
R214 On 05/02/2015			Buy	95	8,482.25
R214 On 05/02/2015			Sell	95	0.00
R214 On 07/05/2015			Sell	95	0.00
R214 On 07/05/2015			Buy	95	8,303.18
R214 On 05/02/2015			Buy	147	13,125.17
R214 On 05/02/2015			Sell	147	0.00
R214 On 07/05/2015			Sell	147	0.00
R214 On 07/05/2015			Buy	147	12,848.07
R214 On 05/02/2015			Buy	251	22,411.00
R214 On 05/02/2015			Sell	251	0.00
R214 On 07/05/2015			Sell	251	0.00
R214 On 07/05/2015			Buy	251	21,937.87
R214 On 05/02/2015			Buy	300	26,741.31
R214 On 05/02/2015			Sell	300	0.00
R214 On 07/05/2015			Sell	300	0.00
R214 On 07/05/2015			Buy	300	26,175.11
R214 On 05/02/2015			Buy	337	30,089.67
R214 On 05/02/2015			Sell	337	0.00
R214 On 07/05/2015			Sell	337	0.00
R214 On 07/05/2015			Buy	337	29,454.43
R214 On 05/02/2015			Buy	400	35,675.30
R214 On 05/02/2015			Sell	400	0.00
R214 On 05/02/2015			Sell	400	0.00
R214 On 05/02/2015			Buy	400	35,635.23

R214 On 07/05/2015	Bond Future	Sell	400	0.00
R214 On 07/05/2015	Bond Future	Buy	400	34,879.97
R214 On 07/05/2015	Bond Future	Buy	400	34,923.14
R214 On 07/05/2015	Bond Future	Sell	400	0.00
R214 On 05/02/2015	Bond Future	Buy	830	74,108.08
R214 On 05/02/2015	Bond Future	Sell	830	0.00
R214 On 07/05/2015	Bond Future	Buy	830	72,543.54
R214 On 07/05/2015	Bond Future	Sell	830	0.00

Grand Total for Daily Detailed Turnover:

251,400

46,712,170.91