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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/02/2015

TO DATE : 02/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
All Bond Index						
ALBI On 05/02/2015			Index Future	Buy	1	5,113.59
ALBI On 05/02/2015			Index Future	Sell	1	0.00
ALBI On 07/05/2015			Index Future	Sell	1	0.00
ALBI On 07/05/2015			Index Future	Buy	1	5,194.95
ALBI On 05/02/2015			Index Future	Buy	23	117,777.94
ALBI On 05/02/2015			Index Future	Sell	23	0.00
ALBI On 07/05/2015			Index Future	Sell	23	0.00
ALBI On 07/05/2015			Index Future	Buy	23	119,700.05
ALBI On 05/02/2015			Index Future	Buy	24	122,898.72
ALBI On 05/02/2015			Index Future	Sell	24	0.00
ALBI On 07/05/2015			Index Future	Sell	24	0.00
ALBI On 07/05/2015			Index Future	Buy	24	124,904.40
ALBI On 05/02/2015			Index Future	Sell	62	0.00
ALBI On 05/02/2015			Index Future	Buy	62	316,833.02

ALBI On 05/02/2015	Index Future	Buy	91	465,990.98
ALBI On 05/02/2015	Index Future	Sell	91	0.00
ALBI On 07/05/2015	Index Future	Sell	91	0.00
ALBI On 07/05/2015	Index Future	Buy	91	473,595.85
ALBI On 05/02/2015	Index Future	Buy	120	613,630.80
ALBI On 05/02/2015	Index Future	Sell	120	0.00
ALBI On 07/05/2015	Index Future	Sell	120	0.00
ALBI On 07/05/2015	Index Future	Buy	120	623,394.00
ALBI On 05/02/2015	Index Future	Sell	138	0.00
ALBI On 05/02/2015	Index Future	Buy	138	706,667.64
ALBI On 05/02/2015	Index Future	Buy	138	706,736.64
ALBI On 05/02/2015	Index Future	Sell	138	0.00
ALBI On 07/05/2015	Index Future	Sell	138	0.00
ALBI On 07/05/2015	Index Future	Buy	138	718,200.30
ALBI On 07/05/2015	Index Future	Buy	138	717,800.10
ALBI On 07/05/2015	Index Future	Sell	138	0.00
ALBI On 05/02/2015	Index Future	Buy	207	1,058,513.13
ALBI On 05/02/2015	Index Future	Sell	207	0.00
ALBI On 07/05/2015	Index Future	Sell	207	0.00
ALBI On 07/05/2015	Index Future	Buy	207	1,075,354.65
ALBI On 05/02/2015	Index Future	Sell	327	0.00
ALBI On 05/02/2015	Index Future	Buy	327	1,672,143.93
ALBI On 07/05/2015	Index Future	Sell	327	0.00
ALBI On 07/05/2015	Index Future	Buy	327	1,698,748.65
ALBI On 05/02/2015	Index Future	Sell	328	0.00
ALBI On 05/02/2015	Index Future	Buy	328	1,677,257.52
ALBI On 07/05/2015	Index Future	Buy	328	1,703,461.44
ALBI On 07/05/2015	Index Future	Sell	328	0.00

Govi Total Return Index

GOVI On 07/05/2015	GOVI	Sell	1	0.00
GOVI On 07/05/2015	GOVI	Buy	1	5,152.97
GOVI On 05/02/2015	GOVI	Buy	2	10,147.08
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Sell	2	0.00
GOVI On 05/02/2015	GOVI	Buy	2	10,137.42
GOVI On 07/05/2015	GOVI	Buy	2	10,288.80
GOVI On 07/05/2015	GOVI	Sell	2	0.00
GOVI On 07/05/2015	GOVI	Sell	2	0.00
GOVI On 07/05/2015	GOVI	Buy	2	10,307.38
GOVI On 05/02/2015	GOVI	Buy	4	20,294.16
GOVI On 05/02/2015	GOVI	Sell	4	0.00
GOVI On 07/05/2015	GOVI	Sell	4	0.00
GOVI On 07/05/2015	GOVI	Buy	4	20,614.76
GOVI On 05/02/2015	GOVI	Sell	12	0.00
GOVI On 05/02/2015	GOVI	Buy	12	60,824.52

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
GOVI On 07/05/2015	GOVI		Buy	12	61,732.80
GOVI On 07/05/2015	GOVI		Sell	12	0.00
GOVI On 05/02/2015	GOVI		Sell	13	0.00
GOVI On 05/02/2015	GOVI		Buy	13	65,954.85
GOVI On 05/02/2015	GOVI		Sell	14	0.00
GOVI On 05/02/2015	GOVI		Buy	14	70,961.94
GOVI On 07/05/2015	GOVI		Buy	14	72,021.60
GOVI On 07/05/2015	GOVI		Sell	14	0.00
GOVI On 05/02/2015	GOVI		Buy	28	141,923.88
GOVI On 05/02/2015	GOVI		Sell	28	0.00
GOVI On 07/05/2015	GOVI		Buy	28	144,043.20
GOVI On 07/05/2015	GOVI		Sell	28	0.00
GOVI On 05/02/2015	GOVI		Sell	29	0.00
GOVI On 05/02/2015	GOVI		Buy	29	147,127.15
GOVI On 06/08/2015	GOVI		Sell	29	0.00
GOVI On 06/08/2015	GOVI		Buy	29	151,841.68
GOVI On 07/05/2015	GOVI		Sell	30	0.00
GOVI On 07/05/2015	GOVI		Buy	30	154,576.20
GOVI On 05/02/2015	GOVI		Buy	94	476,912.76
GOVI On 05/02/2015	GOVI		Sell	94	0.00
GOVI On 07/05/2015	GOVI		Sell	95	0.00
GOVI On 07/05/2015	GOVI		Buy	95	489,600.55
GOVI On 05/02/2015	GOVI		Buy	100	507,354.00
GOVI On 05/02/2015	GOVI		Sell	100	0.00
GOVI On 05/02/2015	GOVI		Buy	100	507,354.00
GOVI On 05/02/2015	GOVI		Sell	100	0.00
GOVI On 07/05/2015	GOVI		Sell	100	0.00
GOVI On 07/05/2015	GOVI		Buy	100	515,297.00
GOVI On 07/05/2015	GOVI		Sell	101	0.00
GOVI On 07/05/2015	GOVI		Buy	101	520,522.69

I2038 Bond Future

2038 On 05/02/2015	Bond Future		Buy	9	1,116.25
2038 On 05/02/2015	Bond Future		Sell	9	0.00
2038 On 07/05/2015	Bond Future		Buy	9	1,132.97
2038 On 07/05/2015	Bond Future		Sell	9	0.00
2038 On 05/02/2015	Bond Future		Sell	12	0.00
2038 On 05/02/2015	Bond Future		Buy	12	1,488.34
2038 On 07/05/2015	Bond Future		Buy	12	1,510.62
2038 On 07/05/2015	Bond Future		Sell	12	0.00
2038 On 05/02/2015	Bond Future		Sell	14	0.00
2038 On 05/02/2015	Bond Future		Buy	14	1,736.39

2038 On 07/05/2015	Bond Future	Buy	14	1,762.39
2038 On 07/05/2015	Bond Future	Sell	14	0.00
2038 On 05/02/2015	Bond Future	Sell	26	0.00
2038 On 05/02/2015	Bond Future	Buy	26	3,224.73
2038 On 07/05/2015	Bond Future	Buy	26	3,273.01
2038 On 07/05/2015	Bond Future	Sell	26	0.00
2038 On 05/02/2015	Bond Future	Sell	33	0.00
2038 On 05/02/2015	Bond Future	Buy	33	4,092.92
2038 On 05/02/2015	Bond Future	Sell	33	0.00
2038 On 05/02/2015	Bond Future	Buy	33	4,092.92
2038 On 07/05/2015	Bond Future	Buy	33	4,154.21
2038 On 07/05/2015	Bond Future	Sell	33	0.00
2038 On 07/05/2015	Bond Future	Buy	33	4,154.21
2038 On 07/05/2015	Bond Future	Sell	33	0.00
2038 On 05/02/2015	Bond Future	Sell	35	0.00
2038 On 05/02/2015	Bond Future	Buy	35	4,340.98
2038 On 07/05/2015	Bond Future	Buy	35	4,405.98
2038 On 07/05/2015	Bond Future	Sell	35	0.00
2038 On 05/02/2015	Bond Future	Sell	49	0.00
2038 On 05/02/2015	Bond Future	Buy	49	6,077.37
2038 On 07/05/2015	Bond Future	Buy	49	6,168.37
2038 On 07/05/2015	Bond Future	Sell	49	0.00
2038 On 05/02/2015	Bond Future	Sell	56	0.00
2038 On 05/02/2015	Bond Future	Buy	56	6,945.57
2038 On 07/05/2015	Bond Future	Buy	56	7,049.56
2038 On 07/05/2015	Bond Future	Sell	56	0.00
2038 On 05/02/2015	Bond Future	Sell	64	0.00
2038 On 05/02/2015	Bond Future	Buy	64	7,937.79
2038 On 07/05/2015	Bond Future	Buy	64	8,056.64
2038 On 07/05/2015	Bond Future	Sell	64	0.00
2038 On 05/02/2015	Bond Future	Sell	74	0.00
2038 On 05/02/2015	Bond Future	Buy	74	9,178.07
2038 On 07/05/2015	Bond Future	Buy	74	9,315.49
2038 On 07/05/2015	Bond Future	Sell	74	0.00
2038 On 05/02/2015	Bond Future	Sell	91	0.00
2038 On 05/02/2015	Bond Future	Buy	91	11,286.55
2038 On 07/05/2015	Bond Future	Buy	91	11,455.54
2038 On 07/05/2015	Bond Future	Sell	91	0.00
2038 On 05/02/2015	Bond Future	Sell	96	0.00
2038 On 05/02/2015	Bond Future	Buy	96	11,906.69
2038 On 07/05/2015	Bond Future	Buy	96	12,084.96
2038 On 07/05/2015	Bond Future	Sell	96	0.00
2038 On 05/02/2015	Bond Future	Sell	97	0.00
2038 On 05/02/2015	Bond Future	Buy	97	12,030.72
2038 On 07/05/2015	Bond Future	Buy	97	12,210.85
2038 On 07/05/2015	Bond Future	Sell	97	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2038 On 05/02/2015			Sell	116	0.00
2038 On 05/02/2015			Buy	116	14,387.25
2038 On 07/05/2015			Sell	116	0.00
2038 On 07/05/2015			Buy	116	14,602.66
2038 On 05/02/2015			Sell	136	0.00
2038 On 05/02/2015			Buy	136	16,867.81
2038 On 07/05/2015			Buy	136	17,120.36
2038 On 07/05/2015			Sell	136	0.00
2038 On 05/02/2015			Sell	160	0.00
2038 On 05/02/2015			Buy	160	19,844.48
2038 On 07/05/2015			Buy	160	20,141.60
2038 On 07/05/2015			Sell	160	0.00
2038 On 05/02/2015			Buy	170	21,085.44
2038 On 05/02/2015			Sell	170	0.00
2038 On 07/05/2015			Sell	170	0.00
2038 On 07/05/2015			Buy	170	21,422.55
2038 On 05/02/2015			Sell	174	0.00
2038 On 05/02/2015			Buy	174	21,580.87
2038 On 07/05/2015			Buy	174	21,903.99
2038 On 07/05/2015			Sell	174	0.00
2038 On 05/02/2015			Sell	210	0.00
2038 On 05/02/2015			Buy	210	26,045.88
2038 On 07/05/2015			Buy	210	26,435.85
2038 On 07/05/2015			Sell	210	0.00
2038 On 05/02/2015			Sell	218	0.00
2038 On 05/02/2015			Buy	218	27,038.10
2038 On 07/05/2015			Buy	218	27,442.93
2038 On 07/05/2015			Sell	218	0.00
2038 On 05/02/2015			Buy	270	33,488.64
2038 On 05/02/2015			Sell	270	0.00
2038 On 07/05/2015			Sell	270	0.00
2038 On 07/05/2015			Buy	270	34,024.05
2038 On 05/02/2015			Sell	440	0.00
2038 On 05/02/2015			Buy	440	54,574.08
2038 On 07/05/2015			Sell	440	0.00
2038 On 07/05/2015			Buy	440	55,446.60
2038 On 05/02/2015			Sell	485	0.00
2038 On 05/02/2015			Buy	485	60,153.58
2038 On 07/05/2015			Buy	485	61,054.23
2038 On 07/05/2015			Sell	485	0.00
2038 On 05/02/2015			Buy	606	75,160.97
2038 On 05/02/2015			Sell	606	0.00

2038 On 05/02/2015	Bond Future	Buy	606	75,160.97
2038 On 05/02/2015	Bond Future	Sell	606	0.00
2038 On 07/05/2015	Bond Future	Sell	660	0.00
2038 On 07/05/2015	Bond Future	Buy	660	83,084.10
2038 On 07/05/2015	Bond Future	Sell	660	0.00
2038 On 07/05/2015	Bond Future	Buy	660	83,084.10
2038 On 05/02/2015	Bond Future	Sell	981	0.00
2038 On 05/02/2015	Bond Future	Buy	981	121,671.47
2038 On 07/05/2015	Bond Future	Buy	981	123,493.19
2038 On 07/05/2015	Bond Future	Sell	981	0.00
2038 On 05/02/2015	Bond Future	Buy	3,169	393,044.73
2038 On 05/02/2015	Bond Future	Sell	3,169	0.00
2038 On 07/05/2015	Bond Future	Sell	3,169	0.00
2038 On 07/05/2015	Bond Future	Buy	3,169	398,929.57

I2050 Bond Future

2050 On 05/02/2015	Bond Future	Sell	288	0.00
2050 On 05/02/2015	Bond Future	Buy	288	38,594.30
2050 On 05/02/2015	Bond Future	Buy	288	38,594.30
2050 On 05/02/2015	Bond Future	Sell	288	0.00
2050 On 07/05/2015	Bond Future	Sell	288	0.00
2050 On 07/05/2015	Bond Future	Buy	288	39,211.49
2050 On 07/05/2015	Bond Future	Sell	288	0.00
2050 On 07/05/2015	Bond Future	Buy	288	39,211.49

New Inflation Linked Index

IGOV On 05/02/2015	Index Future	Buy	1	2,233.36
IGOV On 05/02/2015	Index Future	Sell	1	0.00
IGOV On 07/05/2015	Index Future	Sell	1	0.00
IGOV On 07/05/2015	Index Future	Buy	1	2,271.38
IGOV On 05/02/2015	Index Future	Buy	3	6,700.08
IGOV On 05/02/2015	Index Future	Sell	3	0.00
IGOV On 07/05/2015	Index Future	Sell	3	0.00
IGOV On 07/05/2015	Index Future	Buy	3	6,814.14
IGOV On 05/02/2015	Index Future	Buy	14	31,267.04
IGOV On 05/02/2015	Index Future	Sell	14	0.00
IGOV On 07/05/2015	Index Future	Sell	14	0.00
IGOV On 07/05/2015	Index Future	Buy	14	31,799.32
IGOV On 05/02/2015	Index Future	Buy	18	40,209.48
IGOV On 05/02/2015	Index Future	Sell	18	0.00
IGOV On 05/02/2015	Index Future	Sell	18	0.00
IGOV On 05/02/2015	Index Future	Buy	18	40,200.48
IGOV On 07/05/2015	Index Future	Buy	18	40,852.44
IGOV On 07/05/2015	Index Future	Sell	18	0.00
IGOV On 07/05/2015	Index Future	Buy	18	40,884.84
IGOV On 07/05/2015	Index Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Buy	1	7.14
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	1	128.06
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	1	7.13
R186 On 05/02/2015			Buy	1	128.06
R186 On 05/02/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	1	130.08
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	1	130.08
R186 On 07/05/2015			Sell	5	0.00
R186 On 07/05/2015			Buy	5	35.74
R186 On 05/02/2015			Buy	7	896.44
R186 On 05/02/2015			Sell	7	0.00
R186 On 07/05/2015			Sell	7	0.00
R186 On 07/05/2015			Buy	7	910.54
R186 On 05/02/2015			Buy	9	1,152.56
R186 On 05/02/2015			Sell	9	0.00
R186 On 07/05/2015			Sell	9	0.00
R186 On 07/05/2015			Buy	9	1,170.69
R186 On 05/02/2015			Buy	10	1,280.62
R186 On 05/02/2015			Sell	10	0.00
R186 On 07/05/2015			Sell	10	0.00
R186 On 07/05/2015			Buy	10	1,300.77
R186 On 05/02/2015			Sell	11	0.00
R186 On 05/02/2015			Buy	11	1,408.69
R186 On 05/02/2015			Buy	11	1,408.69
R186 On 05/02/2015			Sell	11	0.00
R186 On 05/02/2015			Buy	11	1,408.69
R186 On 05/02/2015			Sell	11	0.00
R186 On 07/05/2015			Sell	11	0.00
R186 On 07/05/2015			Buy	11	1,430.84
R186 On 07/05/2015			Buy	11	1,430.84
R186 On 07/05/2015			Sell	11	0.00
R186 On 07/05/2015			Sell	11	0.00
R186 On 07/05/2015			Buy	11	1,430.84
R186 On 05/02/2015			Sell	12	0.00
R186 On 05/02/2015			Buy	12	1,535.06

R186 On 07/05/2015	Bond Future	Buy	12	1,558.21
R186 On 07/05/2015	Bond Future	Sell	12	0.00
R186 On 05/02/2015	Bond Future	Buy	13	1,664.81
R186 On 05/02/2015	Bond Future	Sell	13	0.00
R186 On 05/02/2015	Bond Future	Buy	13	1,664.81
R186 On 05/02/2015	Bond Future	Sell	13	0.00
R186 On 07/05/2015	Bond Future	Sell	13	0.00
R186 On 07/05/2015	Bond Future	Buy	13	1,690.99
R186 On 07/05/2015	Bond Future	Sell	13	0.00
R186 On 07/05/2015	Bond Future	Buy	13	1,690.99
R186 On 05/02/2015	Bond Future	Sell	15	0.00
R186 On 05/02/2015	Bond Future	Buy	15	1,918.83
R186 On 07/05/2015	Bond Future	Buy	15	1,947.76
R186 On 07/05/2015	Bond Future	Sell	15	0.00
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	16	2,049.00
R186 On 07/05/2015	Bond Future	Buy	16	2,081.22
R186 On 07/05/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	30	3,841.87
R186 On 05/02/2015	Bond Future	Sell	30	0.00
R186 On 07/05/2015	Bond Future	Sell	30	0.00
R186 On 07/05/2015	Bond Future	Buy	30	3,902.30
R186 On 05/02/2015	Bond Future	Buy	35	4,482.18
R186 On 05/02/2015	Bond Future	Sell	35	0.00
R186 On 07/05/2015	Bond Future	Sell	35	0.00
R186 On 07/05/2015	Bond Future	Buy	35	4,552.68
R186 On 05/02/2015	Bond Future	Sell	36	0.00
R186 On 05/02/2015	Bond Future	Buy	36	4,605.19
R186 On 05/02/2015	Bond Future	Sell	36	0.00
R186 On 05/02/2015	Bond Future	Buy	36	4,605.19
R186 On 07/05/2015	Bond Future	Buy	36	4,674.63
R186 On 07/05/2015	Bond Future	Sell	36	0.00
R186 On 07/05/2015	Bond Future	Buy	36	4,674.63
R186 On 07/05/2015	Bond Future	Sell	36	0.00
R186 On 05/02/2015	Bond Future	Buy	39	4,994.43
R186 On 05/02/2015	Bond Future	Sell	39	0.00
R186 On 07/05/2015	Bond Future	Sell	39	0.00
R186 On 07/05/2015	Bond Future	Buy	39	5,072.98
R186 On 07/05/2015	Bond Future	Sell	40	0.00
R186 On 07/05/2015	Bond Future	Buy	40	5,185.81
R186 On 05/02/2015	Bond Future	Sell	42	0.00
R186 On 05/02/2015	Bond Future	Buy	42	5,372.72
R186 On 07/05/2015	Bond Future	Buy	42	5,453.73
R186 On 07/05/2015	Bond Future	Sell	42	0.00
R186 On 05/02/2015	Bond Future	Sell	44	0.00
R186 On 05/02/2015	Bond Future	Buy	44	5,628.56

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Buy	44	5,713.43
R186 On 07/05/2015			Sell	44	0.00
R186 On 07/05/2015			Buy	45	321.70
R186 On 07/05/2015			Sell	45	0.00
R186 On 05/02/2015			Buy	46	5,890.87
R186 On 05/02/2015			Sell	46	0.00
R186 On 07/05/2015			Sell	46	0.00
R186 On 07/05/2015			Buy	46	5,983.52
R186 On 05/02/2015			Buy	49	349.97
R186 On 05/02/2015			Sell	49	0.00
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	359.23
R186 On 05/02/2015			Buy	65	8,324.06
R186 On 05/02/2015			Sell	65	0.00
R186 On 07/05/2015			Sell	65	0.00
R186 On 07/05/2015			Buy	65	8,454.97
R186 On 05/02/2015			Buy	68	8,708.24
R186 On 05/02/2015			Sell	68	0.00
R186 On 07/05/2015			Sell	68	0.00
R186 On 07/05/2015			Buy	68	8,845.20
R186 On 05/02/2015			Buy	82	10,489.59
R186 On 05/02/2015			Sell	82	0.00
R186 On 07/05/2015			Sell	82	0.00
R186 On 07/05/2015			Buy	82	10,647.76
R186 On 05/02/2015			Buy	85	10,912.68
R186 On 05/02/2015			Sell	85	0.00
R186 On 05/02/2015			Buy	93	11,909.80
R186 On 05/02/2015			Sell	93	0.00
R186 On 07/05/2015			Sell	93	0.00
R186 On 07/05/2015			Buy	93	12,097.12
R186 On 05/02/2015			Buy	94	12,037.86
R186 On 05/02/2015			Sell	94	0.00
R186 On 07/05/2015			Sell	94	0.00
R186 On 07/05/2015			Buy	94	12,227.19
R186 On 05/02/2015			Buy	97	12,422.05
R186 On 05/02/2015			Sell	97	0.00
R186 On 07/05/2015			Sell	97	0.00
R186 On 07/05/2015			Buy	97	12,617.42
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,820.13
R186 On 05/02/2015			Sell	100	0.00

R186 On 05/02/2015	Bond Future	Buy	100	12,820.13
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,806.24
R186 On 07/05/2015	Bond Future	Buy	100	718.95
R186 On 07/05/2015	Bond Future	Buy	100	13,007.65
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Sell	103	0.00
R186 On 05/02/2015	Bond Future	Buy	103	13,175.95
R186 On 07/05/2015	Bond Future	Buy	103	13,374.63
R186 On 07/05/2015	Bond Future	Sell	103	0.00
R186 On 05/02/2015	Bond Future	Buy	105	13,446.55
R186 On 05/02/2015	Bond Future	Sell	105	0.00
R186 On 07/05/2015	Bond Future	Sell	105	0.00
R186 On 07/05/2015	Bond Future	Buy	105	13,658.03
R186 On 05/02/2015	Bond Future	Sell	129	0.00
R186 On 05/02/2015	Bond Future	Buy	129	16,520.05
R186 On 05/02/2015	Bond Future	Buy	129	16,520.05
R186 On 05/02/2015	Bond Future	Sell	129	0.00
R186 On 07/05/2015	Bond Future	Sell	129	0.00
R186 On 07/05/2015	Bond Future	Buy	129	16,779.87
R186 On 07/05/2015	Bond Future	Buy	129	16,779.87
R186 On 07/05/2015	Bond Future	Sell	129	0.00
R186 On 05/02/2015	Bond Future	Buy	132	16,904.24
R186 On 05/02/2015	Bond Future	Sell	132	0.00
R186 On 07/05/2015	Bond Future	Sell	132	0.00
R186 On 07/05/2015	Bond Future	Buy	132	17,170.10
R186 On 05/02/2015	Bond Future	Buy	143	18,312.92
R186 On 05/02/2015	Bond Future	Sell	143	0.00
R186 On 07/05/2015	Bond Future	Sell	143	0.00
R186 On 07/05/2015	Bond Future	Buy	143	18,600.94
R186 On 05/02/2015	Bond Future	Sell	145	0.00
R186 On 05/02/2015	Bond Future	Buy	145	18,569.05
R186 On 07/05/2015	Bond Future	Buy	145	18,861.10
R186 On 07/05/2015	Bond Future	Sell	145	0.00
R186 On 05/02/2015	Bond Future	Buy	176	22,538.98
R186 On 05/02/2015	Bond Future	Sell	176	0.00
R186 On 07/05/2015	Bond Future	Sell	176	0.00
R186 On 07/05/2015	Bond Future	Buy	176	22,893.47
R186 On 05/02/2015	Bond Future	Buy	178	22,795.11
R186 On 05/02/2015	Bond Future	Sell	178	0.00
R186 On 07/05/2015	Bond Future	Sell	178	0.00
R186 On 07/05/2015	Bond Future	Buy	178	23,153.62
R186 On 05/02/2015	Bond Future	Sell	192	0.00
R186 On 05/02/2015	Bond Future	Buy	192	24,561.00
R186 On 07/05/2015	Bond Future	Buy	192	24,931.34
R186 On 07/05/2015	Bond Future	Sell	192	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Sell	207	0.00
R186 On 05/02/2015			Buy	207	26,479.83
R186 On 07/05/2015			Buy	207	26,879.10
R186 On 07/05/2015			Sell	207	0.00
R186 On 05/02/2015			Sell	213	0.00
R186 On 05/02/2015			Buy	213	27,247.36
R186 On 07/05/2015			Buy	213	27,658.21
R186 On 07/05/2015			Sell	213	0.00
R186 On 05/02/2015			Buy	353	45,206.02
R186 On 05/02/2015			Sell	353	0.00
R186 On 07/05/2015			Sell	353	0.00
R186 On 07/05/2015			Buy	353	45,917.01
R186 On 05/02/2015			Sell	536	0.00
R186 On 05/02/2015			Buy	536	68,566.13
R186 On 07/05/2015			Buy	536	69,599.99
R186 On 07/05/2015			Sell	536	0.00
R186 On 05/02/2015			Buy	557	71,330.75
R186 On 05/02/2015			Sell	557	0.00
R186 On 07/05/2015			Sell	557	0.00
R186 On 07/05/2015			Buy	557	72,452.62
R186 On 05/02/2015			Sell	559	0.00
R186 On 05/02/2015			Buy	559	71,508.33
R186 On 07/05/2015			Buy	559	72,586.56
R186 On 07/05/2015			Sell	559	0.00
R186 On 05/02/2015			Buy	618	79,142.56
R186 On 05/02/2015			Sell	618	0.00
R186 On 07/05/2015			Sell	618	0.00
R186 On 07/05/2015			Buy	618	80,387.29
R186 On 05/02/2015			Buy	688	88,106.92
R186 On 05/02/2015			Sell	688	0.00
R186 On 07/05/2015			Sell	688	0.00
R186 On 07/05/2015			Buy	688	89,492.65
R186 On 05/02/2015			Sell	1,000	0.00
R186 On 05/02/2015			Buy	1,000	128,248.74
R186 On 05/02/2015			Buy	1,000	128,248.74
R186 On 05/02/2015			Sell	1,000	0.00
R186 On 07/05/2015			Buy	1,000	130,134.26
R186 On 07/05/2015			Sell	1,000	0.00
R186 On 07/05/2015			Sell	1,000	0.00
R186 On 07/05/2015			Buy	1,000	130,181.63
R186 On 05/02/2015			Buy	1,857	237,466.34
R186 On 05/02/2015			Sell	1,857	0.00

R186 On 07/05/2015	Bond Future	Sell	1,857	0.00
R186 On 07/05/2015	Bond Future	Buy	1,857	241,201.24
R186 On 05/02/2015	Bond Future	Sell	3,048	0.00
R186 On 05/02/2015	Bond Future	Buy	3,048	390,334.16
R186 On 07/05/2015	Bond Future	Buy	3,048	396,473.23
R186 On 07/05/2015	Bond Future	Sell	3,048	0.00
R186 On 05/02/2015	Bond Future	Sell	3,450	0.00
R186 On 05/02/2015	Bond Future	Buy	3,450	441,815.25
R186 On 07/05/2015	Bond Future	Sell	3,450	0.00
R186 On 07/05/2015	Bond Future	Buy	3,450	448,763.99
R186 On 05/02/2015	Bond Future	Sell	3,721	0.00
R186 On 05/02/2015	Bond Future	Buy	3,721	476,520.15
R186 On 07/05/2015	Bond Future	Sell	3,721	0.00
R186 On 07/05/2015	Bond Future	Buy	3,721	484,014.73
R186 On 05/02/2015	Bond Future	Sell	4,489	0.00
R186 On 05/02/2015	Bond Future	Buy	4,489	574,241.32
R186 On 07/05/2015	Bond Future	Buy	4,489	582,899.93
R186 On 07/05/2015	Bond Future	Sell	4,489	0.00
R186 On 05/02/2015	Bond Future	Sell	6,566	0.00
R186 On 05/02/2015	Bond Future	Buy	6,566	839,935.06
R186 On 07/05/2015	Bond Future	Sell	6,566	0.00
R186 On 07/05/2015	Bond Future	Buy	6,566	852,599.89

R202 Bond Future

R202 On 05/02/2015	Bond Future	Sell	9	0.00
R202 On 05/02/2015	Bond Future	Buy	9	2,122.50
R202 On 05/02/2015	Bond Future	Buy	9	2,122.50
R202 On 05/02/2015	Bond Future	Sell	9	0.00
R202 On 07/05/2015	Bond Future	Buy	9	2,156.45
R202 On 07/05/2015	Bond Future	Sell	9	0.00
R202 On 07/05/2015	Bond Future	Sell	9	0.00
R202 On 07/05/2015	Bond Future	Buy	9	2,156.45
R202 On 05/02/2015	Bond Future	Buy	156	36,790.26
R202 On 05/02/2015	Bond Future	Sell	156	0.00
R202 On 05/02/2015	Bond Future	Buy	156	36,790.26
R202 On 05/02/2015	Bond Future	Sell	156	0.00
R202 On 07/05/2015	Bond Future	Sell	156	0.00
R202 On 07/05/2015	Bond Future	Buy	156	37,378.38
R202 On 07/05/2015	Bond Future	Sell	156	0.00
R202 On 07/05/2015	Bond Future	Buy	156	37,378.38

R2023 Bond Future

R023 On 05/02/2015	Bond Future	Sell	550	0.00
R023 On 05/02/2015	Bond Future	Buy	550	59,794.77
R023 On 05/02/2015	Bond Future	Sell	550	0.00
R023 On 05/02/2015	Bond Future	Buy	550	59,794.77

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 07/05/2015			Buy	550	58,569.90
R023 On 07/05/2015			Sell	550	0.00
R023 On 07/05/2015			Buy	550	58,569.90
R023 On 07/05/2015			Sell	550	0.00
R023 On 05/02/2015			Buy	821	89,257.28
R023 On 05/02/2015			Sell	821	0.00
R023 On 05/02/2015			Sell	821	0.00
R023 On 05/02/2015			Buy	821	89,257.28
R023 On 07/05/2015			Buy	821	87,428.89
R023 On 07/05/2015			Buy	821	87,428.89
R023 On 07/05/2015			Sell	821	0.00
R023 On 07/05/2015			Sell	821	0.00
R203 Bond Future					
R203 On 07/05/2015			Sell	1	0.00
R203 On 07/05/2015			Buy	1	105.60
R203 On 07/05/2015			Sell	3	0.00
R203 On 07/05/2015			Buy	3	316.80
R203 On 07/05/2015			Sell	4	0.00
R203 On 07/05/2015			Buy	4	422.40
R203 On 05/02/2015			Buy	8	864.53
R203 On 05/02/2015			Sell	8	0.00
R203 On 07/05/2015			Sell	8	0.00
R203 On 07/05/2015			Buy	8	844.79
R203 On 05/02/2015			Buy	19	2,053.47
R203 On 05/02/2015			Sell	19	0.00
R203 On 05/02/2015			Sell	19	0.00
R203 On 05/02/2015			Buy	19	2,053.47
R203 On 07/05/2015			Sell	19	0.00
R203 On 07/05/2015			Buy	19	2,005.04
R203 On 07/05/2015			Buy	19	2,005.04
R203 On 07/05/2015			Sell	19	0.00
R203 On 05/02/2015			Buy	20	2,161.32
R203 On 05/02/2015			Sell	20	0.00
R203 On 07/05/2015			Sell	20	0.00
R203 On 07/05/2015			Buy	20	2,111.98
R203 On 05/02/2015			Buy	104	11,238.84
R203 On 05/02/2015			Sell	104	0.00
R203 On 07/05/2015			Sell	104	0.00
R203 On 07/05/2015			Buy	104	10,982.31
R203 On 05/02/2015			Buy	120	12,967.90
R203 On 05/02/2015			Sell	120	0.00

R203 On 07/05/2015	Bond Future	Sell	120	0.00
R203 On 07/05/2015	Bond Future	Buy	120	12,671.90

R2030 Bond Future

2030 On 05/02/2015	Bond Future	Buy	26	2,723.30
2030 On 05/02/2015	Bond Future	Sell	26	0.00
2030 On 07/05/2015	Bond Future	Sell	26	0.00
2030 On 07/05/2015	Bond Future	Buy	26	2,766.13
2030 On 05/02/2015	Bond Future	Buy	103	10,793.20
2030 On 05/02/2015	Bond Future	Sell	103	0.00
2030 On 07/05/2015	Bond Future	Sell	103	0.00
2030 On 07/05/2015	Bond Future	Buy	103	10,962.95
2030 On 05/02/2015	Bond Future	Buy	156	16,339.79
2030 On 05/02/2015	Bond Future	Sell	156	0.00
2030 On 07/05/2015	Bond Future	Sell	156	0.00
2030 On 07/05/2015	Bond Future	Buy	156	16,596.78
2030 On 05/02/2015	Bond Future	Buy	188	19,700.20
2030 On 05/02/2015	Bond Future	Sell	188	0.00
2030 On 07/05/2015	Bond Future	Sell	188	0.00
2030 On 07/05/2015	Bond Future	Buy	188	20,010.05
2030 On 05/02/2015	Bond Future	Buy	203	21,262.68
2030 On 05/02/2015	Bond Future	Sell	203	0.00
2030 On 07/05/2015	Bond Future	Sell	203	0.00
2030 On 07/05/2015	Bond Future	Buy	203	21,597.09
2030 On 05/02/2015	Bond Future	Sell	310	0.00
2030 On 05/02/2015	Bond Future	Buy	310	32,470.10
2030 On 07/05/2015	Bond Future	Sell	310	0.00
2030 On 07/05/2015	Bond Future	Buy	310	32,980.79
2030 On 05/02/2015	Bond Future	Buy	312	32,679.59
2030 On 05/02/2015	Bond Future	Sell	312	0.00
2030 On 07/05/2015	Bond Future	Sell	312	0.00
2030 On 07/05/2015	Bond Future	Buy	312	33,193.56
2030 On 05/02/2015	Bond Future	Buy	861	90,183.09
2030 On 05/02/2015	Bond Future	Sell	861	0.00
2030 On 07/05/2015	Bond Future	Sell	861	0.00
2030 On 07/05/2015	Bond Future	Buy	861	91,601.47
2030 On 05/02/2015	Bond Future	Buy	1,868	195,658.56
2030 On 05/02/2015	Bond Future	Sell	1,868	0.00
2030 On 07/05/2015	Bond Future	Buy	1,868	198,735.83
2030 On 07/05/2015	Bond Future	Sell	1,868	0.00
2030 On 05/02/2015	Bond Future	Buy	2,981	312,373.98
2030 On 05/02/2015	Bond Future	Sell	2,981	0.00
2030 On 07/05/2015	Bond Future	Sell	2,981	0.00
2030 On 07/05/2015	Bond Future	Buy	2,981	317,286.97
2030 On 05/02/2015	Bond Future	Sell	3,272	0.00
2030 On 05/02/2015	Bond Future	Buy	3,272	342,867.38

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2030 On 07/05/2015			Sell	3,272	0.00
2030 On 07/05/2015			Buy	3,272	348,259.97
R2037 Bond Future					
2037 On 05/02/2015			Buy	55	5,940.44
2037 On 05/02/2015			Sell	55	0.00
2037 On 07/05/2015			Sell	55	0.00
2037 On 07/05/2015			Buy	55	6,034.65
2037 On 05/02/2015			Buy	190	20,521.52
2037 On 05/02/2015			Sell	190	0.00
2037 On 07/05/2015			Sell	190	0.00
2037 On 07/05/2015			Buy	190	20,846.98
2037 On 05/02/2015			Buy	293	31,646.34
2037 On 05/02/2015			Sell	293	0.00
2037 On 07/05/2015			Sell	293	0.00
2037 On 07/05/2015			Buy	293	32,148.23
2037 On 05/02/2015			Buy	417	45,039.33
2037 On 05/02/2015			Sell	417	0.00
2037 On 07/05/2015			Sell	417	0.00
2037 On 07/05/2015			Buy	417	45,753.63
2037 On 05/02/2015			Buy	430	46,443.43
2037 On 05/02/2015			Sell	430	0.00
2037 On 07/05/2015			Sell	430	0.00
2037 On 07/05/2015			Buy	430	47,180.00
2037 On 05/02/2015			Buy	619	66,856.94
2037 On 05/02/2015			Sell	619	0.00
2037 On 07/05/2015			Sell	619	0.00
2037 On 07/05/2015			Buy	619	67,917.26
2037 On 05/02/2015			Buy	630	68,045.03
2037 On 05/02/2015			Sell	630	0.00
2037 On 07/05/2015			Sell	630	0.00
2037 On 07/05/2015			Buy	630	69,124.19
2037 On 05/02/2015			Buy	811	87,594.47
2037 On 05/02/2015			Sell	811	0.00
2037 On 07/05/2015			Sell	811	0.00
2037 On 07/05/2015			Buy	811	88,983.67
2037 On 05/02/2015			Buy	1,550	167,584.78
2037 On 05/02/2015			Sell	1,550	0.00
2037 On 05/02/2015			Buy	1,550	167,584.78
2037 On 05/02/2015			Sell	1,550	0.00
2037 On 07/05/2015			Buy	1,550	170,220.57
2037 On 07/05/2015			Sell	1,550	0.00

2037 On 07/05/2015	Bond Future	Sell	1,550	0.00
2037 On 07/05/2015	Bond Future	Buy	1,550	170,220.57
2037 On 05/02/2015	Bond Future	Buy	3,764	406,542.04
2037 On 05/02/2015	Bond Future	Sell	3,764	0.00
2037 On 07/05/2015	Bond Future	Sell	3,764	0.00
2037 On 07/05/2015	Bond Future	Buy	3,764	412,989.58
2037 On 05/02/2015	Bond Future	Sell	7,209	0.00
2037 On 05/02/2015	Bond Future	Buy	7,209	778,629.53
2037 On 07/05/2015	Bond Future	Sell	7,209	0.00
2037 On 07/05/2015	Bond Future	Buy	7,209	790,978.18

R204 Bond Future

R204 On 05/02/2015	Bond Future	Buy	28	2,978.08
R204 On 05/02/2015	Bond Future	Sell	28	0.00
R204 On 05/02/2015	Bond Future	Sell	28	0.00
R204 On 05/02/2015	Bond Future	Buy	28	2,978.08
R204 On 07/05/2015	Bond Future	Sell	28	0.00
R204 On 07/05/2015	Bond Future	Buy	28	3,022.60
R204 On 07/05/2015	Bond Future	Buy	28	3,022.60
R204 On 07/05/2015	Bond Future	Sell	28	0.00
R204 On 05/02/2015	Bond Future	Buy	110	11,688.17
R204 On 05/02/2015	Bond Future	Sell	110	0.00
R204 On 05/02/2015	Bond Future	Buy	110	11,688.17
R204 On 05/02/2015	Bond Future	Sell	110	0.00
R204 On 07/05/2015	Bond Future	Sell	110	0.00
R204 On 07/05/2015	Bond Future	Buy	110	11,865.09
R204 On 07/05/2015	Bond Future	Buy	110	11,863.56
R204 On 07/05/2015	Bond Future	Sell	110	0.00
R204 On 07/05/2015	Bond Future	Buy	250	26,918.83
R204 On 07/05/2015	Bond Future	Sell	250	0.00
R204 On 05/02/2015	Bond Future	Sell	500	0.00
R204 On 05/02/2015	Bond Future	Buy	500	53,206.63
R204 On 05/02/2015	Bond Future	Sell	500	0.00
R204 On 05/02/2015	Bond Future	Buy	500	53,206.63
R204 On 05/02/2015	Bond Future	Sell	500	0.00
R204 On 05/02/2015	Bond Future	Buy	500	53,206.63
R204 On 07/05/2015	Bond Future	Sell	500	0.00
R204 On 07/05/2015	Bond Future	Buy	500	54,008.50
R204 On 07/05/2015	Bond Future	Sell	500	0.00
R204 On 07/05/2015	Bond Future	Buy	500	54,001.52

R2044 Bond Future

2044 On 05/02/2015	Bond Future	Buy	31	3,423.78
2044 On 05/02/2015	Bond Future	Sell	31	0.00
2044 On 07/05/2015	Bond Future	Sell	31	0.00
2044 On 07/05/2015	Bond Future	Buy	31	3,478.08

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2044 On 05/02/2015			Sell	100	0.00
2044 On 05/02/2015			Buy	100	11,032.05
2044 On 05/02/2015			Buy	100	11,032.05
2044 On 05/02/2015			Sell	100	0.00
2044 On 07/05/2015			Sell	100	0.00
2044 On 07/05/2015			Buy	100	11,204.18
2044 On 07/05/2015			Sell	100	0.00
2044 On 07/05/2015			Buy	100	11,204.18
2044 On 05/02/2015			Buy	101	11,154.90
2044 On 05/02/2015			Sell	101	0.00
2044 On 07/05/2015			Sell	101	0.00
2044 On 07/05/2015			Buy	101	11,331.81
2044 On 05/02/2015			Buy	110	12,148.90
2044 On 05/02/2015			Sell	110	0.00
2044 On 07/05/2015			Sell	110	0.00
2044 On 07/05/2015			Buy	110	12,341.57
2044 On 05/02/2015			Buy	210	23,193.35
2044 On 05/02/2015			Sell	210	0.00
2044 On 07/05/2015			Sell	210	0.00
2044 On 07/05/2015			Buy	210	23,561.19
2044 On 05/02/2015			Buy	250	27,611.13
2044 On 05/02/2015			Sell	250	0.00
2044 On 07/05/2015			Sell	250	0.00
2044 On 07/05/2015			Buy	250	28,049.03
2044 On 05/02/2015			Buy	300	33,133.36
2044 On 05/02/2015			Sell	300	0.00
2044 On 07/05/2015			Sell	300	0.00
2044 On 07/05/2015			Buy	300	33,658.84
2044 On 05/02/2015			Buy	330	36,446.69
2044 On 05/02/2015			Sell	330	0.00
2044 On 07/05/2015			Sell	330	0.00
2044 On 07/05/2015			Buy	330	37,024.72
2044 On 05/02/2015			Buy	400	44,177.81
2044 On 05/02/2015			Sell	400	0.00
2044 On 07/05/2015			Sell	400	0.00
2044 On 07/05/2015			Buy	400	44,878.45
2044 On 05/02/2015			Buy	550	60,744.49
2044 On 05/02/2015			Sell	550	0.00
2044 On 07/05/2015			Sell	550	0.00
2044 On 07/05/2015			Buy	550	61,707.87
2044 On 05/02/2015			Buy	600	66,266.71
2044 On 05/02/2015			Sell	600	0.00

2044 On 07/05/2015	Bond Future	Sell	600	0.00
2044 On 07/05/2015	Bond Future	Buy	600	67,317.67
2044 On 05/02/2015	Bond Future	Buy	2,860	315,871.33
2044 On 05/02/2015	Bond Future	Sell	2,860	0.00
2044 On 07/05/2015	Bond Future	Sell	2,860	0.00
2044 On 07/05/2015	Bond Future	Buy	2,860	320,880.90
2044 On 05/02/2015	Bond Future	Sell	5,742	0.00
2044 On 05/02/2015	Bond Future	Buy	5,742	634,172.43
2044 On 07/05/2015	Bond Future	Sell	5,742	0.00
2044 On 07/05/2015	Bond Future	Buy	5,742	644,230.12

R207 Bond Future

R207 On 05/02/2015	Bond Future	Buy	11	1,137.06
R207 On 05/02/2015	Bond Future	Sell	11	0.00
R207 On 05/02/2015	Bond Future	Sell	11	0.00
R207 On 05/02/2015	Bond Future	Buy	11	1,137.06
R207 On 05/02/2015	Bond Future	Buy	15	1,549.96
R207 On 05/02/2015	Bond Future	Sell	15	0.00
R207 On 07/05/2015	Bond Future	Sell	15	0.00
R207 On 07/05/2015	Bond Future	Buy	15	1,574.34
R207 On 05/02/2015	Bond Future	Sell	21	0.00
R207 On 05/02/2015	Bond Future	Buy	21	2,169.93
R207 On 05/02/2015	Bond Future	Sell	21	0.00
R207 On 05/02/2015	Bond Future	Buy	21	2,169.93
R207 On 07/05/2015	Bond Future	Buy	21	2,202.36
R207 On 07/05/2015	Bond Future	Sell	21	0.00
R207 On 07/05/2015	Bond Future	Buy	21	2,202.36
R207 On 07/05/2015	Bond Future	Sell	21	0.00
R207 On 05/02/2015	Bond Future	Buy	30	3,099.92
R207 On 05/02/2015	Bond Future	Sell	30	0.00
R207 On 07/05/2015	Bond Future	Sell	30	0.00
R207 On 07/05/2015	Bond Future	Buy	30	3,148.67
R207 On 05/02/2015	Bond Future	Buy	43	4,443.21
R207 On 05/02/2015	Bond Future	Sell	43	0.00
R207 On 07/05/2015	Bond Future	Sell	43	0.00
R207 On 07/05/2015	Bond Future	Buy	43	4,513.10
R207 On 05/02/2015	Bond Future	Buy	57	5,889.84
R207 On 05/02/2015	Bond Future	Sell	57	0.00
R207 On 07/05/2015	Bond Future	Sell	57	0.00
R207 On 07/05/2015	Bond Future	Buy	57	5,982.48
R207 On 05/02/2015	Bond Future	Buy	60	6,199.83
R207 On 05/02/2015	Bond Future	Sell	60	0.00
R207 On 07/05/2015	Bond Future	Sell	60	0.00
R207 On 07/05/2015	Bond Future	Buy	60	6,297.34
R207 On 05/02/2015	Bond Future	Buy	74	7,646.46
R207 On 05/02/2015	Bond Future	Sell	74	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 07/05/2015	Bond Future		Sell	74	0.00
R207 On 07/05/2015	Bond Future		Buy	74	7,766.72
R207 On 05/02/2015	Bond Future		Buy	84	8,679.77
R207 On 05/02/2015	Bond Future		Sell	84	0.00
R207 On 07/05/2015	Bond Future		Sell	84	0.00
R207 On 07/05/2015	Bond Future		Buy	84	8,816.28
R207 On 05/02/2015	Bond Future		Buy	94	9,713.07
R207 On 05/02/2015	Bond Future		Sell	94	0.00
R207 On 07/05/2015	Bond Future		Sell	94	0.00
R207 On 07/05/2015	Bond Future		Buy	94	9,865.84
R207 On 05/02/2015	Bond Future		Buy	109	11,263.03
R207 On 05/02/2015	Bond Future		Sell	109	0.00
R207 On 07/05/2015	Bond Future		Sell	109	0.00
R207 On 07/05/2015	Bond Future		Buy	109	11,440.17
R207 On 05/02/2015	Bond Future		Sell	134	0.00
R207 On 05/02/2015	Bond Future		Buy	134	13,846.29
R207 On 07/05/2015	Bond Future		Buy	134	14,064.07
R207 On 07/05/2015	Bond Future		Sell	134	0.00
R207 On 05/02/2015	Bond Future		Buy	140	14,466.28
R207 On 05/02/2015	Bond Future		Sell	140	0.00
R207 On 07/05/2015	Bond Future		Sell	140	0.00
R207 On 07/05/2015	Bond Future		Buy	140	14,693.80
R207 On 05/02/2015	Bond Future		Buy	186	19,219.48
R207 On 05/02/2015	Bond Future		Sell	186	0.00
R207 On 07/05/2015	Bond Future		Sell	186	0.00
R207 On 07/05/2015	Bond Future		Buy	186	19,521.76
R207 On 05/02/2015	Bond Future		Buy	190	19,632.80
R207 On 05/02/2015	Bond Future		Sell	190	0.00
R207 On 07/05/2015	Bond Future		Sell	190	0.00
R207 On 07/05/2015	Bond Future		Buy	190	19,941.59
R207 On 05/02/2015	Bond Future		Buy	283	29,242.54
R207 On 05/02/2015	Bond Future		Sell	283	0.00
R207 On 05/02/2015	Bond Future		Buy	283	29,242.54
R207 On 05/02/2015	Bond Future		Sell	283	0.00
R207 On 07/05/2015	Bond Future		Sell	283	0.00
R207 On 07/05/2015	Bond Future		Buy	283	29,702.47
R207 On 07/05/2015	Bond Future		Sell	283	0.00
R207 On 07/05/2015	Bond Future		Buy	283	29,702.47
R207 On 05/02/2015	Bond Future		Buy	309	31,929.14
R207 On 05/02/2015	Bond Future		Sell	309	0.00
R207 On 07/05/2015	Bond Future		Sell	309	0.00
R207 On 07/05/2015	Bond Future		Buy	309	32,431.32

R207 On 05/02/2015	Bond Future	Sell	360	0.00
R207 On 05/02/2015	Bond Future	Buy	360	37,153.26
R207 On 05/02/2015	Bond Future	Sell	360	0.00
R207 On 05/02/2015	Bond Future	Buy	360	37,153.26
R207 On 07/05/2015	Bond Future	Sell	360	0.00
R207 On 07/05/2015	Bond Future	Buy	360	37,715.64
R207 On 07/05/2015	Bond Future	Sell	360	0.00
R207 On 07/05/2015	Bond Future	Buy	360	37,710.76
R207 On 05/02/2015	Bond Future	Buy	362	37,405.66
R207 On 05/02/2015	Bond Future	Sell	362	0.00
R207 On 07/05/2015	Bond Future	Sell	362	0.00
R207 On 07/05/2015	Bond Future	Buy	362	37,993.97
R207 On 05/02/2015	Bond Future	Buy	511	52,801.91
R207 On 05/02/2015	Bond Future	Sell	511	0.00
R207 On 07/05/2015	Bond Future	Sell	511	0.00
R207 On 07/05/2015	Bond Future	Buy	511	53,632.37
R207 On 05/02/2015	Bond Future	Sell	549	0.00
R207 On 05/02/2015	Bond Future	Buy	549	56,728.47
R207 On 07/05/2015	Bond Future	Sell	549	0.00
R207 On 07/05/2015	Bond Future	Buy	549	57,620.69
R207 On 05/02/2015	Bond Future	Buy	559	57,761.77
R207 On 05/02/2015	Bond Future	Sell	559	0.00
R207 On 07/05/2015	Bond Future	Sell	559	0.00
R207 On 07/05/2015	Bond Future	Buy	559	58,670.25
R207 On 05/02/2015	Bond Future	Buy	628	64,891.58
R207 On 05/02/2015	Bond Future	Sell	628	0.00
R207 On 07/05/2015	Bond Future	Sell	628	0.00
R207 On 07/05/2015	Bond Future	Buy	628	65,912.19
R207 On 05/02/2015	Bond Future	Sell	810	0.00
R207 On 05/02/2015	Bond Future	Buy	810	83,697.74
R207 On 07/05/2015	Bond Future	Buy	810	85,014.13
R207 On 07/05/2015	Bond Future	Sell	810	0.00
R207 On 05/02/2015	Bond Future	Buy	882	91,137.54
R207 On 05/02/2015	Bond Future	Sell	882	0.00
R207 On 07/05/2015	Bond Future	Sell	882	0.00
R207 On 07/05/2015	Bond Future	Buy	882	92,570.95
R207 On 05/02/2015	Bond Future	Buy	944	97,544.03
R207 On 05/02/2015	Bond Future	Sell	944	0.00
R207 On 07/05/2015	Bond Future	Sell	944	0.00
R207 On 07/05/2015	Bond Future	Buy	944	99,078.20
R207 On 05/02/2015	Bond Future	Buy	5,448	562,944.78
R207 On 05/02/2015	Bond Future	Sell	5,448	0.00
R207 On 07/05/2015	Bond Future	Sell	5,448	0.00
R207 On 07/05/2015	Bond Future	Buy	5,448	571,798.76

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 05/02/2015			Sell	5	0.00
R208 On 05/02/2015			Buy	5	512.98
R208 On 07/05/2015			Buy	5	503.69
R208 On 07/05/2015			Sell	5	0.00
R208 On 05/02/2015			Buy	9	923.36
R208 On 05/02/2015			Sell	9	0.00
R208 On 07/05/2015			Sell	9	0.00
R208 On 07/05/2015			Buy	9	906.63
R208 On 05/02/2015			Buy	10	1,029.43
R208 On 05/02/2015			Sell	10	0.00
R208 On 05/02/2015			Sell	10	0.00
R208 On 05/02/2015			Buy	10	1,025.96
R208 On 07/05/2015			Sell	10	0.00
R208 On 07/05/2015			Buy	10	1,011.50
R208 On 07/05/2015			Buy	10	1,007.37
R208 On 07/05/2015			Sell	10	0.00
R208 On 05/02/2015			Sell	13	0.00
R208 On 05/02/2015			Buy	13	1,334.40
R208 On 07/05/2015			Buy	13	1,310.50
R208 On 07/05/2015			Sell	13	0.00
R208 On 05/02/2015			Buy	14	1,436.34
R208 On 05/02/2015			Sell	14	0.00
R208 On 07/05/2015			Sell	14	0.00
R208 On 07/05/2015			Buy	14	1,410.32
R208 On 05/02/2015			Sell	15	0.00
R208 On 05/02/2015			Buy	15	1,538.94
R208 On 07/05/2015			Buy	15	1,511.06
R208 On 07/05/2015			Sell	15	0.00
R208 On 05/02/2015			Sell	19	0.00
R208 On 05/02/2015			Buy	19	1,949.32
R208 On 07/05/2015			Buy	19	1,914.01
R208 On 07/05/2015			Sell	19	0.00
R208 On 05/02/2015			Sell	25	0.00
R208 On 05/02/2015			Buy	25	2,566.14
R208 On 07/05/2015			Buy	25	2,520.19
R208 On 07/05/2015			Sell	25	0.00
R208 On 05/02/2015			Sell	37	0.00
R208 On 05/02/2015			Buy	37	3,797.89
R208 On 07/05/2015			Buy	37	3,729.88
R208 On 07/05/2015			Sell	37	0.00
R208 On 05/02/2015			Buy	40	4,103.84
R208 On 05/02/2015			Sell	40	0.00

R208 On 07/05/2015	Bond Future	Sell	40	0.00
R208 On 07/05/2015	Bond Future	Buy	40	4,029.48
R208 On 05/02/2015	Bond Future	Sell	51	0.00
R208 On 05/02/2015	Bond Future	Buy	51	5,234.94
R208 On 07/05/2015	Bond Future	Buy	51	5,141.19
R208 On 07/05/2015	Bond Future	Sell	51	0.00
R208 On 05/02/2015	Bond Future	Sell	58	0.00
R208 On 05/02/2015	Bond Future	Buy	58	5,953.46
R208 On 07/05/2015	Bond Future	Buy	58	5,846.84
R208 On 07/05/2015	Bond Future	Sell	58	0.00
R208 On 05/02/2015	Bond Future	Sell	63	0.00
R208 On 05/02/2015	Bond Future	Buy	63	6,466.68
R208 On 07/05/2015	Bond Future	Buy	63	6,350.88
R208 On 07/05/2015	Bond Future	Sell	63	0.00
R208 On 05/02/2015	Bond Future	Buy	70	7,181.72
R208 On 05/02/2015	Bond Future	Sell	70	0.00
R208 On 05/02/2015	Bond Future	Buy	70	7,181.72
R208 On 05/02/2015	Bond Future	Sell	70	0.00
R208 On 07/05/2015	Bond Future	Sell	70	0.00
R208 On 07/05/2015	Bond Future	Buy	70	7,051.60
R208 On 07/05/2015	Bond Future	Sell	70	0.00
R208 On 07/05/2015	Bond Future	Buy	70	7,051.60
R208 On 05/02/2015	Bond Future	Sell	71	0.00
R208 On 05/02/2015	Bond Future	Buy	71	7,287.85
R208 On 07/05/2015	Bond Future	Buy	71	7,157.34
R208 On 07/05/2015	Bond Future	Sell	71	0.00
R208 On 05/02/2015	Bond Future	Sell	81	0.00
R208 On 05/02/2015	Bond Future	Buy	81	8,314.31
R208 On 07/05/2015	Bond Future	Buy	81	8,165.41
R208 On 07/05/2015	Bond Future	Sell	81	0.00
R208 On 05/02/2015	Bond Future	Sell	94	0.00
R208 On 05/02/2015	Bond Future	Buy	94	9,648.70
R208 On 07/05/2015	Bond Future	Buy	94	9,475.91
R208 On 07/05/2015	Bond Future	Sell	94	0.00
R208 On 05/02/2015	Bond Future	Sell	120	0.00
R208 On 05/02/2015	Bond Future	Buy	120	12,317.49
R208 On 07/05/2015	Bond Future	Buy	120	12,096.91
R208 On 07/05/2015	Bond Future	Sell	120	0.00
R208 On 05/02/2015	Bond Future	Sell	133	0.00
R208 On 05/02/2015	Bond Future	Buy	133	13,645.27
R208 On 07/05/2015	Bond Future	Buy	133	13,398.04
R208 On 07/05/2015	Bond Future	Sell	133	0.00
R208 On 05/02/2015	Bond Future	Sell	159	0.00
R208 On 05/02/2015	Bond Future	Buy	159	16,320.68
R208 On 07/05/2015	Bond Future	Buy	159	16,028.40
R208 On 07/05/2015	Bond Future	Sell	159	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 05/02/2015	Bond Future		Sell	163	0.00
R208 On 05/02/2015	Bond Future		Buy	163	16,731.26
R208 On 07/05/2015	Bond Future		Sell	163	0.00
R208 On 07/05/2015	Bond Future		Buy	163	16,431.63
R208 On 05/02/2015	Bond Future		Buy	203	20,826.99
R208 On 05/02/2015	Bond Future		Sell	203	0.00
R208 On 07/05/2015	Bond Future		Buy	203	20,449.63
R208 On 07/05/2015	Bond Future		Sell	203	0.00
R208 On 05/02/2015	Bond Future		Sell	242	0.00
R208 On 05/02/2015	Bond Future		Buy	242	24,840.28
R208 On 05/02/2015	Bond Future		Sell	242	0.00
R208 On 05/02/2015	Bond Future		Buy	242	24,840.28
R208 On 07/05/2015	Bond Future		Buy	242	24,395.43
R208 On 07/05/2015	Bond Future		Sell	242	0.00
R208 On 07/05/2015	Bond Future		Buy	242	24,395.43
R208 On 07/05/2015	Bond Future		Sell	242	0.00
R208 On 05/02/2015	Bond Future		Sell	265	0.00
R208 On 05/02/2015	Bond Future		Buy	265	27,201.13
R208 On 07/05/2015	Bond Future		Buy	265	26,714.01
R208 On 07/05/2015	Bond Future		Sell	265	0.00
R208 On 05/02/2015	Bond Future		Buy	280	28,726.88
R208 On 05/02/2015	Bond Future		Sell	280	0.00
R208 On 07/05/2015	Bond Future		Sell	280	0.00
R208 On 07/05/2015	Bond Future		Buy	280	28,210.11
R208 On 05/02/2015	Bond Future		Sell	301	0.00
R208 On 05/02/2015	Bond Future		Buy	301	30,881.40
R208 On 07/05/2015	Bond Future		Buy	301	30,321.87
R208 On 07/05/2015	Bond Future		Sell	301	0.00
R208 On 05/02/2015	Bond Future		Sell	309	0.00
R208 On 05/02/2015	Bond Future		Buy	309	31,717.55
R208 On 07/05/2015	Bond Future		Buy	309	31,149.54
R208 On 07/05/2015	Bond Future		Sell	309	0.00
R208 On 05/02/2015	Bond Future		Sell	437	0.00
R208 On 05/02/2015	Bond Future		Buy	437	44,856.21
R208 On 07/05/2015	Bond Future		Buy	437	44,052.91
R208 On 07/05/2015	Bond Future		Sell	437	0.00
R208 On 05/02/2015	Bond Future		Sell	470	0.00
R208 On 05/02/2015	Bond Future		Buy	470	48,243.52
R208 On 07/05/2015	Bond Future		Buy	470	47,379.56
R208 On 07/05/2015	Bond Future		Sell	470	0.00
R208 On 05/02/2015	Bond Future		Sell	479	0.00
R208 On 05/02/2015	Bond Future		Buy	479	49,167.33

R208 On 07/05/2015	Bond Future	Sell	479	0.00
R208 On 07/05/2015	Bond Future	Buy	479	48,286.83
R208 On 05/02/2015	Bond Future	Buy	483	49,553.87
R208 On 05/02/2015	Bond Future	Sell	483	0.00
R208 On 07/05/2015	Bond Future	Buy	483	48,656.02
R208 On 07/05/2015	Bond Future	Sell	483	0.00
R208 On 05/02/2015	Bond Future	Sell	538	0.00
R208 On 05/02/2015	Bond Future	Buy	538	55,223.44
R208 On 07/05/2015	Bond Future	Buy	538	54,234.47
R208 On 07/05/2015	Bond Future	Sell	538	0.00
R208 On 05/02/2015	Bond Future	Sell	755	0.00
R208 On 05/02/2015	Bond Future	Buy	755	77,497.57
R208 On 07/05/2015	Bond Future	Buy	755	76,109.72
R208 On 07/05/2015	Bond Future	Sell	755	0.00
R208 On 05/02/2015	Bond Future	Sell	4,260	0.00
R208 On 05/02/2015	Bond Future	Buy	4,260	437,271.07
R208 On 07/05/2015	Bond Future	Buy	4,260	429,440.25
R208 On 07/05/2015	Bond Future	Sell	4,260	0.00
R208 On 05/02/2015	Bond Future	Sell	8,932	0.00
R208 On 05/02/2015	Bond Future	Buy	8,932	916,832.20
R208 On 07/05/2015	Bond Future	Sell	8,932	0.00
R208 On 07/05/2015	Bond Future	Buy	8,932	900,413.22

R209 Bond Future

R209 On 05/02/2015	Bond Future	Buy	130	11,352.72
R209 On 05/02/2015	Bond Future	Sell	130	0.00
R209 On 05/02/2015	Bond Future	Sell	130	0.00
R209 On 05/02/2015	Bond Future	Buy	130	11,352.72
R209 On 07/05/2015	Bond Future	Buy	130	11,116.21
R209 On 07/05/2015	Bond Future	Sell	130	0.00
R209 On 07/05/2015	Bond Future	Buy	130	11,116.21
R209 On 07/05/2015	Bond Future	Sell	130	0.00

R210 Bond Future

R210 On 05/02/2015	Bond Future	Sell	82	0.00
R210 On 05/02/2015	Bond Future	Buy	82	14,422.08
R210 On 05/02/2015	Bond Future	Buy	82	14,422.08
R210 On 05/02/2015	Bond Future	Sell	82	0.00
R210 On 07/05/2015	Bond Future	Sell	82	0.00
R210 On 07/05/2015	Bond Future	Buy	82	14,483.50
R210 On 07/05/2015	Bond Future	Sell	82	0.00
R210 On 07/05/2015	Bond Future	Buy	82	14,483.50

R212 Bond Future

R212 On 05/02/2015	Bond Future	Sell	32	0.00
R212 On 05/02/2015	Bond Future	Buy	32	4,352.29

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R212 On 05/02/2015	Bond Future		Buy	32	4,352.29
R212 On 05/02/2015	Bond Future		Sell	32	0.00
R212 On 07/05/2015	Bond Future		Sell	32	0.00
R212 On 07/05/2015	Bond Future		Buy	32	4,421.89
R212 On 07/05/2015	Bond Future		Sell	32	0.00
R212 On 07/05/2015	Bond Future		Buy	32	4,421.89
R213 Bond Future					
R213 On 05/02/2015	Bond Future		Sell	9	0.00
R213 On 05/02/2015	Bond Future		Buy	9	882.14
R213 On 05/02/2015	Bond Future		Sell	9	0.00
R213 On 05/02/2015	Bond Future		Buy	9	882.14
R213 On 07/05/2015	Bond Future		Sell	9	0.00
R213 On 07/05/2015	Bond Future		Buy	9	863.55
R213 On 07/05/2015	Bond Future		Buy	9	863.55
R213 On 07/05/2015	Bond Future		Sell	9	0.00
R214 Bond Future					
R214 On 05/02/2015	Bond Future		Buy	10	888.99
R214 On 05/02/2015	Bond Future		Sell	10	0.00
R214 On 05/02/2015	Bond Future		Sell	10	0.00
R214 On 05/02/2015	Bond Future		Buy	10	888.99
R214 On 07/05/2015	Bond Future		Buy	10	869.49
R214 On 07/05/2015	Bond Future		Sell	10	0.00
R214 On 07/05/2015	Bond Future		Buy	10	869.49
R214 On 07/05/2015	Bond Future		Sell	10	0.00
R214 On 05/02/2015	Bond Future		Sell	57	0.00
R214 On 05/02/2015	Bond Future		Buy	57	5,072.87
R214 On 05/02/2015	Bond Future		Sell	57	0.00
R214 On 05/02/2015	Bond Future		Buy	57	5,072.87
R214 On 07/05/2015	Bond Future		Buy	57	4,962.48
R214 On 07/05/2015	Bond Future		Sell	57	0.00
R214 On 07/05/2015	Bond Future		Buy	57	4,962.48
R214 On 07/05/2015	Bond Future		Sell	57	0.00
Grand Total for Daily Detailed Turnover:				241,557	46,238,457.45