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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/02/2015

TO DATE : 03/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 05/02/2015			Index Future		
			Buy	84	431,085.48
ALBI On 05/02/2015			Index Future		
			Sell	84	0.00
ALBI On 07/05/2015			Index Future		
			Sell	84	0.00
ALBI On 07/05/2015			Index Future		
			Buy	84	437,824.80
All Bond Index Term Split 3-7 Years					
AL37 On 07/05/2015			Index Future		
			Buy	1	4,682.40
AL37 On 07/05/2015			Index Future		
			Sell	1	0.00
AL37 On 07/05/2015			Index Future		
			Buy	1	4,682.40
AL37 On 07/05/2015			Index Future		
			Sell	1	0.00
AL37 On 07/05/2015			Index Future		
			Buy	1	4,682.40
AL37 On 07/05/2015			Index Future		
			Sell	1	0.00
AL37 On 07/05/2015			Index Future		
			Buy	3	14,047.20
AL37 On 07/05/2015			Index Future		
			Sell	3	0.00

Govi Total Return Index

GOVI On 07/05/2015	GOVI	Buy	2	10,288.80
GOVI On 07/05/2015	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 05/02/2015	GOVI	Sell	38	0.00
GOVI On 05/02/2015	GOVI	Buy	38	192,939.68
GOVI On 07/05/2015	GOVI	Buy	38	195,946.24
GOVI On 07/05/2015	GOVI	Sell	38	0.00

I2038 Bond Future

2038 On 07/05/2015	Bond Future	Buy	54	6,797.79
2038 On 07/05/2015	Bond Future	Sell	54	0.00
2038 On 07/05/2015	Bond Future	Buy	54	6,797.79
2038 On 07/05/2015	Bond Future	Sell	54	0.00

Inflation Linked Bond Index

ILBI On 05/02/2015	Index Future	Buy	1	6,066.63
ILBI On 05/02/2015	Index Future	Sell	1	0.00
ILBI On 05/02/2015	Index Future	Buy	1	6,066.63
ILBI On 05/02/2015	Index Future	Sell	1	0.00
ILBI On 06/08/2015	Index Future	Sell	1	0.00
ILBI On 06/08/2015	Index Future	Buy	1	6,265.98
ILBI On 06/08/2015	Index Future	Sell	1	0.00
ILBI On 06/08/2015	Index Future	Buy	1	6,265.98
ILBI On 05/02/2015	Index Future	Buy	2	12,133.26
ILBI On 05/02/2015	Index Future	Sell	2	0.00
ILBI On 05/02/2015	Index Future	Buy	2	12,133.26
ILBI On 05/02/2015	Index Future	Sell	2	0.00
ILBI On 06/08/2015	Index Future	Sell	2	0.00
ILBI On 06/08/2015	Index Future	Buy	2	12,531.96
ILBI On 06/08/2015	Index Future	Sell	2	0.00
ILBI On 06/08/2015	Index Future	Buy	2	12,531.96
ILBI On 05/02/2015	Index Future	Buy	3	18,199.89
ILBI On 05/02/2015	Index Future	Sell	3	0.00
ILBI On 06/08/2015	Index Future	Sell	3	0.00
ILBI On 06/08/2015	Index Future	Buy	3	18,797.94
ILBI On 05/02/2015	Index Future	Buy	6	36,399.78
ILBI On 05/02/2015	Index Future	Sell	6	0.00
ILBI On 06/08/2015	Index Future	Sell	6	0.00
ILBI On 06/08/2015	Index Future	Buy	6	37,595.88
ILBI On 05/02/2015	Index Future	Buy	21	127,399.23
ILBI On 05/02/2015	Index Future	Sell	21	0.00
ILBI On 06/08/2015	Index Future	Sell	21	0.00
ILBI On 06/08/2015	Index Future	Buy	21	131,585.58

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
ILBI On 05/02/2015			Buy	39	236,598.57
ILBI On 05/02/2015			Sell	39	0.00
ILBI On 06/08/2015			Sell	39	0.00
ILBI On 06/08/2015			Buy	39	244,373.22
ILBI On 05/02/2015			Buy	84	509,596.92
ILBI On 05/02/2015			Sell	84	0.00
ILBI On 06/08/2015			Sell	84	0.00
ILBI On 06/08/2015			Buy	84	526,342.32
ILBI On 05/02/2015			Sell	159	0.00
ILBI On 05/02/2015			Buy	159	964,594.17
ILBI On 06/08/2015			Buy	159	996,290.82
ILBI On 06/08/2015			Sell	159	0.00

New Inflation Linked Index

IGOV On 05/02/2015			Buy	23	51,522.53
IGOV On 05/02/2015			Sell	23	0.00
IGOV On 07/05/2015			Sell	23	0.00
IGOV On 07/05/2015			Buy	23	52,345.47
IGOV On 05/02/2015			Sell	93	0.00
IGOV On 05/02/2015			Buy	93	208,394.40
IGOV On 06/08/2015			Buy	93	215,242.92
IGOV On 06/08/2015			Sell	93	0.00
IGOV On 05/02/2015			Sell	320	0.00
IGOV On 05/02/2015			Buy	320	717,472.00
IGOV On 07/05/2015			Buy	320	728,876.80
IGOV On 07/05/2015			Sell	320	0.00

R186 Bond Future

R186 On 07/05/2015			Sell	50	0.00
R186 On 07/05/2015			Buy	50	6,518.38
R186 On 05/02/2015			Buy	100	12,792.62
R186 On 05/02/2015			Sell	100	0.00
R186 On 06/08/2015			Sell	100	0.00
R186 On 06/08/2015			Buy	100	12,686.49
R186 On 05/02/2015			Buy	140	17,909.67
R186 On 05/02/2015			Sell	140	0.00
R186 On 06/08/2015			Sell	140	0.00
R186 On 06/08/2015			Buy	140	17,761.09
R186 On 05/02/2015			Buy	300	38,377.87
R186 On 05/02/2015			Sell	300	0.00
R186 On 06/08/2015			Sell	300	0.00

R186 On 06/08/2015	Bond Future	Buy	300	38,059.47
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R204 Bond Future

R204 On 07/05/2015	Bond Future	Buy	100	10,778.67
R204 On 07/05/2015	Bond Future	Sell	100	0.00
R204 On 07/05/2015	Bond Future	Buy	100	10,778.67
R204 On 07/05/2015	Bond Future	Sell	100	0.00
R204 On 07/05/2015	Bond Future	Buy	150	16,168.01
R204 On 07/05/2015	Bond Future	Sell	150	0.00
R204 On 07/05/2015	Bond Future	Sell	150	0.00
R204 On 07/05/2015	Bond Future	Buy	150	16,168.01
R204 On 07/05/2015	Bond Future	Buy	150	16,168.01
R204 On 07/05/2015	Bond Future	Sell	150	0.00
R204 On 07/05/2015	Bond Future	Buy	150	16,168.01
R204 On 07/05/2015	Bond Future	Sell	150	0.00
R204 On 07/05/2015	Bond Future	Buy	250	26,915.47
R204 On 07/05/2015	Bond Future	Sell	250	0.00

R2048 Bond Future

R248 On 06/08/2015	Bond Future	Sell	10	0.00
R248 On 06/08/2015	Bond Future	Buy	10	1,165.26
R248 On 05/02/2015	Bond Future	Buy	10	1,176.07
R248 On 05/02/2015	Bond Future	Sell	10	0.00
R248 On 05/02/2015	Bond Future	Buy	11	1,264.89
R248 On 05/02/2015	Bond Future	Sell	11	0.00
R248 On 07/05/2015	Bond Future	Sell	11	0.00
R248 On 07/05/2015	Bond Future	Buy	11	1,236.37
R248 On 05/02/2015	Bond Future	Buy	20	2,299.81
R248 On 05/02/2015	Bond Future	Sell	20	0.00
R248 On 07/05/2015	Bond Future	Sell	20	0.00
R248 On 07/05/2015	Bond Future	Buy	20	2,247.95
R248 On 05/02/2015	Bond Future	Buy	24	2,759.77
R248 On 05/02/2015	Bond Future	Sell	24	0.00
R248 On 07/05/2015	Bond Future	Sell	24	0.00
R248 On 07/05/2015	Bond Future	Buy	24	2,697.54
R248 On 05/02/2015	Bond Future	Buy	27	3,104.74
R248 On 05/02/2015	Bond Future	Sell	27	0.00
R248 On 07/05/2015	Bond Future	Sell	27	0.00
R248 On 07/05/2015	Bond Future	Buy	27	3,034.73
R248 On 06/08/2015	Bond Future	Sell	28	0.00
R248 On 06/08/2015	Bond Future	Buy	28	3,262.72
R248 On 05/02/2015	Bond Future	Buy	28	3,293.01
R248 On 05/02/2015	Bond Future	Sell	28	0.00
R248 On 05/02/2015	Bond Future	Buy	32	3,679.69
R248 On 05/02/2015	Bond Future	Sell	32	0.00
R248 On 07/05/2015	Bond Future	Sell	32	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 07/05/2015			Buy	32	3,596.72
R248 On 06/08/2015			Sell	33	0.00
R248 On 06/08/2015			Buy	33	3,845.35
R248 On 05/02/2015			Buy	33	3,881.05
R248 On 05/02/2015			Sell	33	0.00
R248 On 05/02/2015			Buy	55	6,468.41
R248 On 05/02/2015			Sell	55	0.00
R248 On 06/08/2015			Sell	55	0.00
R248 On 06/08/2015			Buy	55	6,408.92
R248 On 05/02/2015			Buy	85	9,774.17
R248 On 05/02/2015			Sell	85	0.00
R248 On 07/05/2015			Sell	85	0.00
R248 On 07/05/2015			Buy	85	9,553.78
R248 On 05/02/2015			Buy	86	9,889.16
R248 On 05/02/2015			Sell	86	0.00
R248 On 07/05/2015			Sell	86	0.00
R248 On 07/05/2015			Buy	86	9,666.17
R248 On 06/08/2015			Sell	86	0.00
R248 On 06/08/2015			Buy	86	10,021.22
R248 On 05/02/2015			Buy	86	10,114.24
R248 On 05/02/2015			Sell	86	0.00
R248 On 05/02/2015			Buy	92	10,579.11
R248 On 05/02/2015			Sell	92	0.00
R248 On 07/05/2015			Sell	92	0.00
R248 On 07/05/2015			Buy	92	10,340.56
R248 On 07/05/2015			Sell	95	0.00
R248 On 07/05/2015			Buy	95	10,677.75
R248 On 05/02/2015			Buy	96	11,039.07
R248 On 05/02/2015			Sell	96	0.00
R248 On 07/05/2015			Sell	96	0.00
R248 On 07/05/2015			Buy	96	10,790.15
R248 On 05/02/2015			Buy	100	11,499.03
R248 On 05/02/2015			Sell	100	0.00
R248 On 07/05/2015			Sell	100	0.00
R248 On 07/05/2015			Buy	100	11,239.74
R248 On 05/02/2015			Buy	110	12,936.82
R248 On 05/02/2015			Sell	110	0.00
R248 On 06/08/2015			Sell	110	0.00
R248 On 06/08/2015			Buy	110	12,817.84
R248 On 05/02/2015			Buy	111	12,763.92
R248 On 05/02/2015			Sell	111	0.00
R248 On 05/02/2015			Buy	128	14,718.76

R248 On 05/02/2015	Bond Future	Sell	128	0.00
R248 On 07/05/2015	Bond Future	Sell	128	0.00
R248 On 07/05/2015	Bond Future	Buy	128	14,386.86
R248 On 05/02/2015	Bond Future	Buy	154	17,708.50
R248 On 05/02/2015	Bond Future	Sell	154	0.00
R248 On 07/05/2015	Bond Future	Sell	154	0.00
R248 On 07/05/2015	Bond Future	Buy	154	17,309.19
R248 On 05/02/2015	Bond Future	Buy	167	19,203.38
R248 On 05/02/2015	Bond Future	Sell	167	0.00
R248 On 07/05/2015	Bond Future	Sell	167	0.00
R248 On 07/05/2015	Bond Future	Buy	167	18,770.36
R248 On 05/02/2015	Bond Future	Buy	177	20,353.28
R248 On 05/02/2015	Bond Future	Sell	177	0.00
R248 On 06/08/2015	Bond Future	Sell	177	0.00
R248 On 06/08/2015	Bond Future	Buy	177	20,625.07
R248 On 05/02/2015	Bond Future	Buy	177	20,816.53
R248 On 05/02/2015	Bond Future	Sell	177	0.00
R248 On 05/02/2015	Bond Future	Buy	185	21,273.20
R248 On 05/02/2015	Bond Future	Sell	185	0.00
R248 On 07/05/2015	Bond Future	Sell	185	0.00
R248 On 07/05/2015	Bond Future	Buy	185	20,793.51
R248 On 05/02/2015	Bond Future	Buy	222	25,527.84
R248 On 05/02/2015	Bond Future	Sell	222	0.00
R248 On 05/02/2015	Bond Future	Buy	246	28,931.44
R248 On 05/02/2015	Bond Future	Sell	246	0.00
R248 On 06/08/2015	Bond Future	Sell	246	0.00
R248 On 06/08/2015	Bond Future	Buy	246	28,665.35
R248 On 05/02/2015	Bond Future	Buy	247	28,402.60
R248 On 05/02/2015	Bond Future	Sell	247	0.00
R248 On 07/05/2015	Bond Future	Sell	247	0.00
R248 On 07/05/2015	Bond Future	Buy	247	27,762.15
R248 On 07/05/2015	Bond Future	Sell	277	0.00
R248 On 07/05/2015	Bond Future	Buy	277	31,134.07
R248 On 07/05/2015	Bond Future	Sell	318	0.00
R248 On 07/05/2015	Bond Future	Buy	318	35,742.36
R248 On 07/05/2015	Bond Future	Sell	363	0.00
R248 On 07/05/2015	Bond Future	Buy	363	40,800.25
R248 On 05/02/2015	Bond Future	Buy	419	48,180.93
R248 On 05/02/2015	Bond Future	Sell	419	0.00
R248 On 07/05/2015	Bond Future	Sell	528	0.00
R248 On 07/05/2015	Bond Future	Buy	528	59,345.81
R248 On 06/08/2015	Bond Future	Sell	532	0.00
R248 On 06/08/2015	Bond Future	Buy	532	61,991.74
R248 On 05/02/2015	Bond Future	Buy	532	62,567.18
R248 On 05/02/2015	Bond Future	Sell	532	0.00
R248 On 05/02/2015	Bond Future	Buy	544	62,554.71

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 05/02/2015			Sell	544	0.00
R248 On 07/05/2015			Sell	629	0.00
R248 On 07/05/2015			Buy	629	70,697.95
R248 On 07/05/2015			Sell	650	0.00
R248 On 07/05/2015			Buy	650	73,058.29
R248 On 07/05/2015			Sell	656	0.00
R248 On 07/05/2015			Buy	656	73,732.67
R248 On 05/02/2015			Buy	927	106,595.99
R248 On 05/02/2015			Sell	927	0.00
R248 On 05/02/2015			Buy	1,100	126,489.31
R248 On 05/02/2015			Sell	1,100	0.00
R248 On 05/02/2015			Buy	1,246	143,277.89
R248 On 05/02/2015			Sell	1,246	0.00
R248 On 05/02/2015			Buy	1,252	143,967.83
R248 On 05/02/2015			Sell	1,252	0.00
R248 On 05/02/2015			Buy	1,277	150,184.76
R248 On 05/02/2015			Sell	1,277	0.00
R248 On 06/08/2015			Buy	1,277	148,803.57
R248 On 06/08/2015			Sell	1,277	0.00
R248 On 07/05/2015			Sell	2,523	0.00
R248 On 07/05/2015			Buy	2,523	283,578.56
R248 On 05/02/2015			Sell	3,677	0.00
R248 On 05/02/2015			Buy	3,677	422,819.26
R248 On 07/05/2015			Sell	4,186	0.00
R248 On 07/05/2015			Buy	4,186	470,495.39
R248 On 05/02/2015			Buy	7,705	886,000.11
R248 On 05/02/2015			Sell	7,705	0.00
R248 On 07/05/2015			Buy	11,679	1,312,688.88
R248 On 07/05/2015			Sell	11,679	0.00
R248 On 05/02/2015			Sell	18,834	0.00
R248 On 05/02/2015			Buy	18,834	2,165,726.93
R208 Bond Futures					
R208 On 07/05/2015			Buy	1	100.75
R208 On 07/05/2015			Sell	1	0.00
R208 On 05/02/2015			Sell	1	0.00
R208 On 05/02/2015			Buy	1	102.55
R208 On 07/05/2015			Buy	3	302.24
R208 On 07/05/2015			Sell	3	0.00
R208 On 05/02/2015			Sell	3	0.00
R208 On 05/02/2015			Buy	3	307.64
R208 On 07/05/2015			Sell	16	0.00

R208 On 07/05/2015	Bond Future	Buy	16	1,611.96
R208 On 05/02/2015	Bond Future	Sell	16	0.00
R208 On 05/02/2015	Bond Future	Buy	16	1,640.76
R208 On 07/05/2015	Bond Future	Buy	42	4,231.40
R208 On 07/05/2015	Bond Future	Sell	42	0.00
R208 On 05/02/2015	Bond Future	Sell	42	0.00
R208 On 05/02/2015	Bond Future	Buy	42	4,306.99
R208 On 07/05/2015	Bond Future	Buy	54	5,440.38
R208 On 07/05/2015	Bond Future	Sell	54	0.00
R208 On 05/02/2015	Bond Future	Sell	54	0.00
R208 On 05/02/2015	Bond Future	Buy	54	5,537.55
R208 On 07/05/2015	Bond Future	Buy	79	7,959.07
R208 On 07/05/2015	Bond Future	Sell	79	0.00
R208 On 05/02/2015	Bond Future	Sell	79	0.00
R208 On 05/02/2015	Bond Future	Buy	79	8,101.24
R208 On 07/05/2015	Bond Future	Sell	95	0.00
R208 On 07/05/2015	Bond Future	Buy	95	9,571.03
R208 On 05/02/2015	Bond Future	Sell	95	0.00
R208 On 05/02/2015	Bond Future	Buy	95	9,741.99
R208 On 07/05/2015	Bond Future	Buy	212	21,358.51
R208 On 07/05/2015	Bond Future	Sell	212	0.00
R208 On 05/02/2015	Bond Future	Sell	212	0.00
R208 On 05/02/2015	Bond Future	Buy	212	21,740.03
R208 On 07/05/2015	Bond Future	Sell	250	0.00
R208 On 07/05/2015	Bond Future	Buy	250	25,186.93
R208 On 05/02/2015	Bond Future	Buy	250	25,636.83
R208 On 05/02/2015	Bond Future	Sell	250	0.00
R208 On 07/05/2015	Bond Future	Sell	382	0.00
R208 On 07/05/2015	Bond Future	Buy	382	38,485.62
R208 On 05/02/2015	Bond Future	Buy	382	39,173.07
R208 On 05/02/2015	Bond Future	Sell	382	0.00
R208 On 07/05/2015	Bond Future	Buy	407	41,004.31
R208 On 07/05/2015	Bond Future	Sell	407	0.00
R208 On 05/02/2015	Bond Future	Sell	407	0.00
R208 On 05/02/2015	Bond Future	Buy	407	41,736.76
R208 On 07/05/2015	Bond Future	Sell	562	0.00
R208 On 07/05/2015	Bond Future	Buy	562	56,620.21
R208 On 05/02/2015	Bond Future	Buy	562	57,631.59
R208 On 05/02/2015	Bond Future	Sell	562	0.00
R208 On 07/05/2015	Bond Future	Sell	701	0.00
R208 On 07/05/2015	Bond Future	Buy	701	70,624.14
R208 On 05/02/2015	Bond Future	Buy	701	71,885.66
R208 On 05/02/2015	Bond Future	Sell	701	0.00
R208 On 07/05/2015	Bond Future	Sell	750	0.00
R208 On 07/05/2015	Bond Future	Buy	750	75,560.78
R208 On 05/02/2015	Bond Future	Buy	750	76,910.48

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 05/02/2015			Sell	750	0.00
R208 On 07/05/2015			Sell	770	0.00
R208 On 07/05/2015			Buy	770	77,575.73
R208 On 07/05/2015			Sell	770	0.00
R208 On 07/05/2015			Buy	770	77,575.73
R208 On 05/02/2015			Buy	770	78,961.43
R208 On 05/02/2015			Sell	770	0.00
R208 On 05/02/2015			Buy	770	78,961.43
R208 On 05/02/2015			Sell	770	0.00
R208 On 07/05/2015			Sell	1,192	0.00
R208 On 07/05/2015			Buy	1,192	120,091.26
R208 On 05/02/2015			Buy	1,192	122,236.39
R208 On 05/02/2015			Sell	1,192	0.00
R208 On 07/05/2015			Buy	5,472	551,291.41
R208 On 07/05/2015			Sell	5,472	0.00
R208 On 05/02/2015			Sell	5,472	0.00
R208 On 05/02/2015			Buy	5,472	561,138.88
R209 Bond Future					
R209 On 05/02/2015			Buy	2	175.40
R209 On 05/02/2015			Sell	2	0.00
R209 On 05/02/2015			Buy	2	175.40
R209 On 05/02/2015			Sell	2	0.00
R209 On 07/05/2015			Sell	2	0.00
R209 On 07/05/2015			Buy	2	171.91
R209 On 07/05/2015			Sell	2	0.00
R209 On 07/05/2015			Buy	2	171.91
R209 On 05/02/2015			Buy	4	350.81
R209 On 05/02/2015			Sell	4	0.00
R209 On 07/05/2015			Sell	4	0.00
R209 On 07/05/2015			Buy	4	343.82
R209 On 05/02/2015			Buy	6	526.21
R209 On 05/02/2015			Sell	6	0.00
R209 On 07/05/2015			Sell	6	0.00
R209 On 07/05/2015			Buy	6	515.73
R209 On 05/02/2015			Buy	14	1,227.82
R209 On 05/02/2015			Sell	14	0.00
R209 On 05/02/2015			Buy	14	1,227.82
R209 On 05/02/2015			Sell	14	0.00
R209 On 07/05/2015			Sell	14	0.00
R209 On 07/05/2015			Buy	14	1,203.38
R209 On 07/05/2015			Sell	14	0.00

R209 On 07/05/2015	Bond Future	Buy	14	1,203.38
R209 On 05/02/2015	Bond Future	Buy	15	1,315.53
R209 On 05/02/2015	Bond Future	Sell	15	0.00
R209 On 07/05/2015	Bond Future	Sell	15	0.00
R209 On 07/05/2015	Bond Future	Buy	15	1,289.33
R209 On 05/02/2015	Bond Future	Buy	16	1,403.23
R209 On 05/02/2015	Bond Future	Sell	16	0.00
R209 On 07/05/2015	Bond Future	Sell	16	0.00
R209 On 07/05/2015	Bond Future	Buy	16	1,375.29
R209 On 05/02/2015	Bond Future	Buy	20	1,754.03
R209 On 05/02/2015	Bond Future	Sell	20	0.00
R209 On 07/05/2015	Bond Future	Sell	20	0.00
R209 On 07/05/2015	Bond Future	Buy	20	1,719.11
R209 On 05/02/2015	Bond Future	Buy	21	1,841.74
R209 On 05/02/2015	Bond Future	Sell	21	0.00
R209 On 07/05/2015	Bond Future	Sell	21	0.00
R209 On 07/05/2015	Bond Future	Buy	21	1,805.07
R209 On 05/02/2015	Bond Future	Buy	23	2,017.14
R209 On 05/02/2015	Bond Future	Sell	23	0.00
R209 On 07/05/2015	Bond Future	Sell	23	0.00
R209 On 07/05/2015	Bond Future	Buy	23	1,976.98
R209 On 05/02/2015	Bond Future	Buy	26	2,280.24
R209 On 05/02/2015	Bond Future	Sell	26	0.00
R209 On 07/05/2015	Bond Future	Sell	26	0.00
R209 On 07/05/2015	Bond Future	Buy	26	2,234.84
R209 On 05/02/2015	Bond Future	Buy	29	2,543.35
R209 On 05/02/2015	Bond Future	Sell	29	0.00
R209 On 07/05/2015	Bond Future	Sell	29	0.00
R209 On 07/05/2015	Bond Future	Buy	29	2,492.71
R209 On 05/02/2015	Bond Future	Buy	46	4,034.28
R209 On 05/02/2015	Bond Future	Sell	46	0.00
R209 On 07/05/2015	Bond Future	Sell	46	0.00
R209 On 07/05/2015	Bond Future	Buy	46	3,953.95
R209 On 05/02/2015	Bond Future	Buy	124	10,875.01
R209 On 05/02/2015	Bond Future	Sell	124	0.00
R209 On 07/05/2015	Bond Future	Sell	124	0.00
R209 On 07/05/2015	Bond Future	Buy	124	10,658.48
R209 On 05/02/2015	Bond Future	Buy	193	16,926.43
R209 On 05/02/2015	Bond Future	Sell	193	0.00
R209 On 07/05/2015	Bond Future	Sell	193	0.00
R209 On 07/05/2015	Bond Future	Buy	193	16,589.41
R209 On 07/05/2015	Bond Future	Buy	299	25,700.70
R209 On 07/05/2015	Bond Future	Sell	299	0.00
R209 On 07/05/2015	Bond Future	Buy	299	25,700.70
R209 On 07/05/2015	Bond Future	Sell	299	0.00
R209 On 05/02/2015	Bond Future	Sell	306	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015			Buy	306	26,836.72
R209 On 05/02/2015			Sell	306	0.00
R209 On 05/02/2015			Buy	306	26,836.72
R209 On 05/02/2015			Buy	352	30,870.99
R209 On 05/02/2015			Sell	352	0.00
R209 On 07/05/2015			Sell	352	0.00
R209 On 07/05/2015			Buy	352	30,256.34
R209 On 05/02/2015			Buy	406	35,606.89
R209 On 05/02/2015			Sell	406	0.00
R209 On 07/05/2015			Sell	406	0.00
R209 On 07/05/2015			Buy	406	34,897.94
R209 On 05/02/2015			Buy	522	45,780.28
R209 On 05/02/2015			Sell	522	0.00
R209 On 07/05/2015			Sell	522	0.00
R209 On 07/05/2015			Buy	522	44,868.78
R209 On 05/02/2015			Buy	651	57,093.80
R209 On 05/02/2015			Sell	651	0.00
R209 On 07/05/2015			Sell	651	0.00
R209 On 07/05/2015			Buy	651	55,957.04
R209 On 05/02/2015			Buy	754	66,127.07
R209 On 05/02/2015			Sell	754	0.00
R209 On 07/05/2015			Sell	754	0.00
R209 On 07/05/2015			Buy	754	64,810.45
R209 On 05/02/2015			Buy	784	68,758.12
R209 On 05/02/2015			Sell	784	0.00
R209 On 07/05/2015			Sell	784	0.00
R209 On 07/05/2015			Buy	784	67,389.12
R209 On 05/02/2015			Buy	829	72,704.70
R209 On 05/02/2015			Sell	829	0.00
R209 On 07/05/2015			Sell	829	0.00
R209 On 07/05/2015			Buy	829	71,257.12
R209 On 05/02/2015			Buy	4,703	412,461.05
R209 On 05/02/2015			Sell	4,703	0.00
R209 On 07/05/2015			Sell	4,703	0.00
R209 On 07/05/2015			Buy	4,703	404,248.76
R209 On 05/02/2015			Sell	9,556	0.00
R209 On 05/02/2015			Buy	9,556	838,077.35
R209 On 07/05/2015			Buy	9,556	821,390.85
R209 On 07/05/2015			Sell	9,556	0.00

R213 Bond Future

R213 On 05/02/2015			Buy	52	5,110.88
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R213 On 05/02/2015	Bond Future	Sell	52	0.00
R213 On 07/05/2015	Bond Future	Sell	52	0.00
R213 On 07/05/2015	Bond Future	Buy	52	5,006.63
R213 On 07/05/2015	Bond Future	Sell	120	0.00
R213 On 07/05/2015	Bond Future	Buy	120	11,553.76
R213 On 05/02/2015	Bond Future	Buy	227	22,310.97
R213 On 05/02/2015	Bond Future	Sell	227	0.00
R213 On 07/05/2015	Bond Future	Sell	227	0.00
R213 On 07/05/2015	Bond Future	Buy	227	21,855.86
R213 On 05/02/2015	Bond Future	Buy	236	23,195.54
R213 On 05/02/2015	Bond Future	Sell	236	0.00
R213 On 05/02/2015	Bond Future	Buy	251	24,669.84
R213 On 05/02/2015	Bond Future	Sell	251	0.00
R213 On 07/05/2015	Bond Future	Sell	251	0.00
R213 On 07/05/2015	Bond Future	Buy	251	24,166.61
R213 On 05/02/2015	Bond Future	Buy	748	73,518.08
R213 On 05/02/2015	Bond Future	Sell	748	0.00
R213 On 07/05/2015	Bond Future	Sell	748	0.00
R213 On 07/05/2015	Bond Future	Buy	748	72,018.41
R213 On 05/02/2015	Bond Future	Buy	928	91,209.59
R213 On 05/02/2015	Bond Future	Sell	928	0.00
R213 On 07/05/2015	Bond Future	Sell	928	0.00
R213 On 07/05/2015	Bond Future	Buy	928	89,349.05
R213 On 05/02/2015	Bond Future	Buy	951	93,470.18
R213 On 05/02/2015	Bond Future	Sell	951	0.00
R213 On 07/05/2015	Bond Future	Sell	951	0.00
R213 On 07/05/2015	Bond Future	Buy	951	91,563.52
R213 On 05/02/2015	Bond Future	Buy	1,425	140,057.84
R213 On 05/02/2015	Bond Future	Sell	1,425	0.00
R213 On 07/05/2015	Bond Future	Sell	1,425	0.00
R213 On 07/05/2015	Bond Future	Buy	1,425	137,200.85
R213 On 05/02/2015	Bond Future	Buy	9,361	920,057.12
R213 On 05/02/2015	Bond Future	Sell	9,361	0.00
R213 On 07/05/2015	Bond Future	Sell	9,361	0.00
R213 On 07/05/2015	Bond Future	Buy	9,361	901,289.25
R213 On 07/05/2015	Bond Future	Buy	14,063	1,354,003.92
R213 On 07/05/2015	Bond Future	Sell	14,063	0.00
R213 On 05/02/2015	Bond Future	Buy	14,179	1,393,600.03
R213 On 05/02/2015	Bond Future	Sell	14,179	0.00

R214 Bond Future

R214 On 05/02/2015	Bond Future	Buy	9	804.59
R214 On 05/02/2015	Bond Future	Sell	9	0.00
R214 On 07/05/2015	Bond Future	Sell	9	0.00
R214 On 07/05/2015	Bond Future	Buy	9	787.52
R214 On 05/02/2015	Bond Future	Buy	12	1,072.78

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R214 On 05/02/2015			Sell	12	0.00
R214 On 07/05/2015			Sell	12	0.00
R214 On 07/05/2015			Buy	12	1,050.03
R214 On 05/02/2015			Buy	16	1,430.38
R214 On 05/02/2015			Sell	16	0.00
R214 On 07/05/2015			Sell	16	0.00
R214 On 07/05/2015			Buy	16	1,400.04
R214 On 05/02/2015			Buy	54	4,827.52
R214 On 05/02/2015			Sell	54	0.00
R214 On 05/02/2015			Buy	54	4,827.52
R214 On 05/02/2015			Sell	54	0.00
R214 On 07/05/2015			Sell	54	0.00
R214 On 07/05/2015			Buy	54	4,725.13
R214 On 07/05/2015			Sell	54	0.00
R214 On 07/05/2015			Buy	54	4,725.13
R214 On 05/02/2015			Buy	55	4,916.92
R214 On 05/02/2015			Sell	55	0.00
R214 On 07/05/2015			Sell	55	0.00
R214 On 07/05/2015			Buy	55	4,812.64
R214 On 05/02/2015			Buy	62	5,542.71
R214 On 05/02/2015			Sell	62	0.00
R214 On 07/05/2015			Sell	62	0.00
R214 On 07/05/2015			Buy	62	5,425.15
R214 On 05/02/2015			Buy	96	8,582.26
R214 On 05/02/2015			Sell	96	0.00
R214 On 07/05/2015			Sell	96	0.00
R214 On 07/05/2015			Buy	96	8,400.24
R214 On 05/02/2015			Buy	101	9,029.25
R214 On 05/02/2015			Sell	101	0.00
R214 On 07/05/2015			Sell	101	0.00
R214 On 07/05/2015			Buy	101	8,837.75
R214 On 05/02/2015			Buy	102	9,118.65
R214 On 05/02/2015			Sell	102	0.00
R214 On 07/05/2015			Sell	102	0.00
R214 On 07/05/2015			Buy	102	8,925.25
R214 On 05/02/2015			Buy	111	9,923.24
R214 On 05/02/2015			Sell	111	0.00
R214 On 07/05/2015			Sell	111	0.00
R214 On 07/05/2015			Buy	111	9,712.77
R214 On 05/02/2015			Buy	128	11,443.01
R214 On 05/02/2015			Sell	128	0.00
R214 On 07/05/2015			Sell	128	0.00

R214 On 07/05/2015	Bond Future	Buy	128	11,200.31
R214 On 05/02/2015	Bond Future	Buy	139	12,426.40
R214 On 05/02/2015	Bond Future	Sell	139	0.00
R214 On 07/05/2015	Bond Future	Sell	139	0.00
R214 On 07/05/2015	Bond Future	Buy	139	12,162.84
R214 On 05/02/2015	Bond Future	Buy	158	14,124.97
R214 On 05/02/2015	Bond Future	Sell	158	0.00
R214 On 07/05/2015	Bond Future	Sell	158	0.00
R214 On 07/05/2015	Bond Future	Buy	158	13,825.39
R214 On 05/02/2015	Bond Future	Sell	187	0.00
R214 On 05/02/2015	Bond Future	Buy	187	16,717.53
R214 On 05/02/2015	Bond Future	Sell	187	0.00
R214 On 05/02/2015	Bond Future	Buy	187	16,717.53
R214 On 07/05/2015	Bond Future	Sell	187	0.00
R214 On 07/05/2015	Bond Future	Buy	187	16,362.96
R214 On 07/05/2015	Bond Future	Buy	187	16,362.96
R214 On 07/05/2015	Bond Future	Sell	187	0.00
R214 On 05/02/2015	Bond Future	Buy	248	22,170.84
R214 On 05/02/2015	Bond Future	Sell	248	0.00
R214 On 07/05/2015	Bond Future	Sell	248	0.00
R214 On 07/05/2015	Bond Future	Buy	248	21,700.61
R214 On 05/02/2015	Bond Future	Buy	286	25,567.98
R214 On 05/02/2015	Bond Future	Sell	286	0.00
R214 On 07/05/2015	Bond Future	Sell	286	0.00
R214 On 07/05/2015	Bond Future	Buy	286	25,025.70
R214 On 05/02/2015	Bond Future	Buy	325	29,054.53
R214 On 05/02/2015	Bond Future	Sell	325	0.00
R214 On 07/05/2015	Bond Future	Sell	325	0.00
R214 On 07/05/2015	Bond Future	Buy	325	28,438.30
R214 On 05/02/2015	Bond Future	Buy	336	30,037.91
R214 On 05/02/2015	Bond Future	Sell	336	0.00
R214 On 07/05/2015	Bond Future	Sell	336	0.00
R214 On 07/05/2015	Bond Future	Buy	336	29,400.83
R214 On 05/02/2015	Bond Future	Buy	413	36,921.60
R214 On 05/02/2015	Bond Future	Sell	413	0.00
R214 On 07/05/2015	Bond Future	Sell	413	0.00
R214 On 07/05/2015	Bond Future	Buy	413	36,138.52
R214 On 05/02/2015	Bond Future	Buy	419	37,457.99
R214 On 05/02/2015	Bond Future	Sell	419	0.00
R214 On 07/05/2015	Bond Future	Sell	419	0.00
R214 On 07/05/2015	Bond Future	Buy	419	36,663.53
R214 On 05/02/2015	Bond Future	Buy	730	65,260.93
R214 On 05/02/2015	Bond Future	Sell	730	0.00
R214 On 07/05/2015	Bond Future	Sell	730	0.00
R214 On 07/05/2015	Bond Future	Buy	730	63,876.80
R214 On 05/02/2015	Bond Future	Buy	5,700	509,571.68

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R214 On 05/02/2015			Sell	5,700	0.00
R214 On 07/05/2015			Sell	5,700	0.00
R214 On 07/05/2015			Buy	5,700	498,764.02
R214 On 05/02/2015			Sell	9,554	0.00
R214 On 05/02/2015			Buy	9,554	854,113.65
R214 On 07/05/2015			Sell	9,554	0.00
R214 On 07/05/2015			Buy	9,554	835,998.50
Grand Total for Daily Detailed Turnover:				228,582	29,783,542.30