



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 05/11/2013

To Date : 05/11/2013

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-----------------------|--------------|-----|----------|------------------|----------------|
| All Bond Index | | | | | |
| ALBI On 07/11/2013 | Index Future | | Buy | 14 | 60,837.70 |
| ALBI On 07/11/2013 | Index Future | | Sell | 14 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Sell | 14 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Buy | 14 | 61,700.66 |
| ALBI On 07/11/2013 | Index Future | | Buy | 33 | 143,927.52 |
| ALBI On 07/11/2013 | Index Future | | Sell | 33 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Sell | 33 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Buy | 33 | 145,846.14 |
| ALBI On 07/11/2013 | Index Future | | Buy | 36 | 156,439.80 |
| ALBI On 07/11/2013 | Index Future | | Sell | 36 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Sell | 36 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Buy | 36 | 158,658.84 |
| ALBI On 07/11/2013 | Index Future | | Buy | 98 | 425,863.90 |
| ALBI On 07/11/2013 | Index Future | | Sell | 98 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Sell | 98 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Buy | 98 | 431,904.62 |
| ALBI On 07/11/2013 | Index Future | | Buy | 147 | 641,131.68 |
| ALBI On 07/11/2013 | Index Future | | Sell | 147 | 0.00 |
| ALBI On 06/02/2014 | Index Future | | Sell | 147 | 0.00 |

| | | | | |
|--------------------|--------------|------|-----|------------|
| ALBI On 06/02/2014 | Index Future | Buy | 147 | 649,678.26 |
| ALBI On 07/11/2013 | Index Future | Buy | 148 | 643,215.40 |
| ALBI On 07/11/2013 | Index Future | Sell | 148 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 148 | 643,141.40 |
| ALBI On 07/11/2013 | Index Future | Sell | 148 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Sell | 148 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Buy | 148 | 651,879.32 |
| ALBI On 06/02/2014 | Index Future | Sell | 148 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Buy | 148 | 652,264.12 |
| ALBI On 07/11/2013 | Index Future | Sell | 180 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 180 | 785,059.20 |
| ALBI On 06/02/2014 | Index Future | Sell | 180 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Buy | 180 | 795,524.40 |

Govi Total Return Index

| | | | | |
|--------------------|------|------|----|------------|
| GOVI On 06/02/2014 | GOVI | Sell | 5 | 0.00 |
| GOVI On 06/02/2014 | GOVI | Buy | 5 | 22,043.65 |
| GOVI On 07/11/2013 | GOVI | Buy | 5 | 21,750.65 |
| GOVI On 07/11/2013 | GOVI | Sell | 5 | 0.00 |
| GOVI On 06/02/2014 | GOVI | Sell | 18 | 0.00 |
| GOVI On 06/02/2014 | GOVI | Buy | 18 | 79,357.14 |
| GOVI On 07/11/2013 | GOVI | Buy | 18 | 78,302.34 |
| GOVI On 07/11/2013 | GOVI | Sell | 18 | 0.00 |
| GOVI On 06/02/2014 | GOVI | Sell | 23 | 0.00 |
| GOVI On 06/02/2014 | GOVI | Buy | 23 | 101,400.79 |
| GOVI On 07/11/2013 | GOVI | Sell | 23 | 0.00 |
| GOVI On 07/11/2013 | GOVI | Buy | 23 | 100,052.99 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|------|---|----------|
| IGOV On 06/02/2014 | Index Future | Sell | 1 | 0.00 |
| IGOV On 06/02/2014 | Index Future | Buy | 1 | 2,015.55 |
| IGOV On 07/11/2013 | Index Future | Buy | 1 | 1,986.19 |
| IGOV On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| IGOV On 06/02/2014 | Index Future | Sell | 3 | 0.00 |
| IGOV On 06/02/2014 | Index Future | Buy | 3 | 6,046.65 |
| IGOV On 07/11/2013 | Index Future | Buy | 3 | 5,958.57 |
| IGOV On 07/11/2013 | Index Future | Sell | 3 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| IGOV On 06/02/2014 | | | Sell | 8 | 0.00 |
| IGOV On 06/02/2014 | | | Buy | 8 | 16,124.40 |
| IGOV On 07/11/2013 | | | Buy | 8 | 15,889.52 |
| IGOV On 07/11/2013 | | | Sell | 8 | 0.00 |
| IGOV On 06/02/2014 | | | Buy | 12 | 24,186.60 |
| IGOV On 06/02/2014 | | | Sell | 12 | 0.00 |
| IGOV On 06/02/2014 | | | Sell | 12 | 0.00 |
| IGOV On 06/02/2014 | | | Buy | 12 | 24,167.40 |
| IGOV On 07/11/2013 | | | Sell | 12 | 0.00 |
| IGOV On 07/11/2013 | | | Buy | 12 | 23,834.28 |
| IGOV On 07/11/2013 | | | Sell | 12 | 0.00 |
| IGOV On 07/11/2013 | | | Buy | 12 | 23,840.28 |
| R157 Bond Future | | | | | |
| R157 On 06/02/2014 | | | Sell | 19 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 19 | 22,135.27 |
| R157 On 07/11/2013 | | | Buy | 19 | 21,843.72 |
| R157 On 07/11/2013 | | | Sell | 19 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 29 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 29 | 33,785.41 |
| R157 On 07/11/2013 | | | Buy | 29 | 33,340.41 |
| R157 On 07/11/2013 | | | Sell | 29 | 0.00 |
| R157 On 07/11/2013 | | | Sell | 34 | 0.00 |
| R157 On 07/11/2013 | | | Buy | 34 | 39,100.69 |
| R157 On 06/02/2014 | | | Sell | 49 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 49 | 57,085.70 |
| R157 On 07/11/2013 | | | Buy | 49 | 56,333.80 |
| R157 On 07/11/2013 | | | Sell | 49 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 68 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 68 | 79,220.97 |
| R157 On 07/11/2013 | | | Buy | 68 | 78,177.52 |
| R157 On 07/11/2013 | | | Sell | 68 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R157 On 06/02/2014 | Bond Future | Sell | 76 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 76 | 88,541.08 |
| R157 On 07/11/2013 | Bond Future | Buy | 76 | 87,374.87 |
| R157 On 07/11/2013 | Bond Future | Sell | 76 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 79 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 79 | 92,036.12 |
| R157 On 07/11/2013 | Bond Future | Buy | 79 | 90,823.88 |
| R157 On 07/11/2013 | Bond Future | Sell | 79 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 105 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 105 | 122,326.49 |
| R157 On 07/11/2013 | Bond Future | Buy | 105 | 120,715.29 |
| R157 On 07/11/2013 | Bond Future | Sell | 105 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 120 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 120 | 139,801.70 |
| R157 On 07/11/2013 | Bond Future | Buy | 120 | 137,960.33 |
| R157 On 07/11/2013 | Bond Future | Sell | 120 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 221 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 221 | 257,468.14 |
| R157 On 07/11/2013 | Bond Future | Buy | 221 | 254,076.94 |
| R157 On 07/11/2013 | Bond Future | Sell | 221 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 253 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 253 | 294,748.59 |
| R157 On 07/11/2013 | Bond Future | Buy | 253 | 290,866.36 |
| R157 On 07/11/2013 | Bond Future | Sell | 253 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 262 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 262 | 305,233.72 |
| R157 On 07/11/2013 | Bond Future | Buy | 262 | 301,213.38 |
| R157 On 07/11/2013 | Bond Future | Sell | 262 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 290 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 290 | 337,854.12 |
| R157 On 07/11/2013 | Bond Future | Buy | 290 | 333,404.13 |
| R157 On 07/11/2013 | Bond Future | Sell | 290 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Sell | 392 | 0.00 |
| R157 On 06/02/2014 | Bond Future | Buy | 392 | 456,685.57 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R157 On 07/11/2013 | | | Buy | 392 | 450,670.40 |
| R157 On 07/11/2013 | | | Sell | 392 | 0.00 |
| R157 On 07/11/2013 | | | Buy | 414 | 476,108.45 |
| R157 On 07/11/2013 | | | Sell | 414 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 469 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 469 | 546,391.66 |
| R157 On 07/11/2013 | | | Buy | 469 | 539,194.95 |
| R157 On 07/11/2013 | | | Sell | 469 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 640 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 640 | 745,609.09 |
| R157 On 07/11/2013 | | | Buy | 640 | 735,788.42 |
| R157 On 07/11/2013 | | | Sell | 640 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 1,255 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 1,255 | 1,462,092.82 |
| R157 On 07/11/2013 | | | Buy | 1,255 | 1,442,835.10 |
| R157 On 07/11/2013 | | | Sell | 1,255 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 2,369 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 2,369 | 2,759,918.64 |
| R157 On 07/11/2013 | | | Buy | 2,369 | 2,723,566.81 |
| R157 On 07/11/2013 | | | Sell | 2,369 | 0.00 |
| R157 On 06/02/2014 | | | Sell | 3,155 | 0.00 |
| R157 On 06/02/2014 | | | Buy | 3,155 | 3,675,619.80 |
| R157 On 07/11/2013 | | | Buy | 3,155 | 3,627,206.96 |
| R157 On 07/11/2013 | | | Sell | 3,155 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 06/02/2014 | | | Sell | 2 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 2 | 2,387.34 |
| R186 On 07/11/2013 | | | Sell | 2 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 2 | 2,465.06 |
| R186 On 07/11/2013 | | | Buy | 2 | 2,460.30 |
| R186 On 07/11/2013 | | | Sell | 2 | 0.00 |

| | | | | |
|--------------------|-------------|------|---|----------|
| R186 On 06/02/2014 | Bond Future | Sell | 3 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 3 | 3,581.48 |
| R186 On 06/02/2014 | Bond Future | Buy | 3 | 3,597.93 |
| R186 On 06/02/2014 | Bond Future | Sell | 3 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 3 | 3,597.93 |
| R186 On 06/02/2014 | Bond Future | Sell | 3 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 3 | 3,597.93 |
| R186 On 06/02/2014 | Bond Future | Sell | 3 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 3 | 3,690.46 |
| R186 On 07/11/2013 | Bond Future | Sell | 3 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 3 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 3 | 3,709.43 |
| R186 On 07/11/2013 | Bond Future | Sell | 3 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 3 | 3,709.43 |
| R186 On 07/11/2013 | Bond Future | Sell | 3 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 3 | 3,709.43 |
| R186 On 06/02/2014 | Bond Future | Buy | 4 | 4,797.24 |
| R186 On 06/02/2014 | Bond Future | Sell | 4 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 4 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 4 | 4,945.91 |
| R186 On 06/02/2014 | Bond Future | Buy | 5 | 409.11 |
| R186 On 06/02/2014 | Bond Future | Sell | 5 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 5 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 5 | 5,968.36 |
| R186 On 06/02/2014 | Bond Future | Buy | 5 | 5,996.55 |
| R186 On 06/02/2014 | Bond Future | Sell | 5 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 5 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 5 | 6,162.64 |
| R186 On 07/11/2013 | Bond Future | Buy | 5 | 6,150.76 |
| R186 On 07/11/2013 | Bond Future | Sell | 5 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 5 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 5 | 6,182.38 |
| R186 On 06/02/2014 | Bond Future | Buy | 7 | 8,395.16 |
| R186 On 06/02/2014 | Bond Future | Sell | 7 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R186 On 06/02/2014 | | | Buy | 7 | 8,395.16 |
| R186 On 06/02/2014 | | | Sell | 7 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 7 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 7 | 8,655.34 |
| R186 On 07/11/2013 | | | Sell | 7 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 7 | 8,655.34 |
| R186 On 06/02/2014 | | | Buy | 8 | 9,594.47 |
| R186 On 06/02/2014 | | | Sell | 8 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 8 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 8 | 9,891.81 |
| R186 On 06/02/2014 | | | Buy | 9 | 10,744.44 |
| R186 On 06/02/2014 | | | Sell | 9 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 9 | 10,744.44 |
| R186 On 06/02/2014 | | | Sell | 9 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 9 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 9 | 11,071.37 |
| R186 On 07/11/2013 | | | Buy | 9 | 11,071.37 |
| R186 On 07/11/2013 | | | Sell | 9 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 10 | 12,000.94 |
| R186 On 06/02/2014 | | | Sell | 10 | 0.00 |
| R186 On 06/02/2014 | | | Sell | 10 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 10 | 12,000.94 |
| R186 On 06/02/2014 | | | Buy | 10 | 11,993.09 |
| R186 On 06/02/2014 | | | Sell | 10 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 10 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 10 | 12,364.77 |
| R186 On 07/11/2013 | | | Sell | 10 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 10 | 12,364.77 |
| R186 On 06/02/2014 | | | Buy | 10 | 11,993.09 |
| R186 On 06/02/2014 | | | Sell | 10 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 11 | 13,192.40 |

| | | | | |
|--------------------|-------------|------|----|-----------|
| R186 On 06/02/2014 | Bond Future | Sell | 11 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 11 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 11 | 13,601.24 |
| R186 On 06/02/2014 | Bond Future | Sell | 12 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 12 | 14,325.93 |
| R186 On 07/11/2013 | Bond Future | Buy | 12 | 14,761.82 |
| R186 On 07/11/2013 | Bond Future | Sell | 12 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 12 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 12 | 14,790.34 |
| R186 On 07/11/2013 | Bond Future | Sell | 12 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 12 | 14,837.72 |
| R186 On 06/02/2014 | Bond Future | Buy | 12 | 14,391.71 |
| R186 On 06/02/2014 | Bond Future | Sell | 12 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 13 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 13 | 16,022.87 |
| R186 On 07/11/2013 | Bond Future | Sell | 13 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 13 | 16,074.20 |
| R186 On 06/02/2014 | Bond Future | Buy | 13 | 15,591.02 |
| R186 On 06/02/2014 | Bond Future | Sell | 13 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 15 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 15 | 17,907.41 |
| R186 On 06/02/2014 | Bond Future | Sell | 15 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 15 | 17,905.07 |
| R186 On 07/11/2013 | Bond Future | Buy | 15 | 18,452.28 |
| R186 On 07/11/2013 | Bond Future | Sell | 15 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 15 | 18,452.28 |
| R186 On 07/11/2013 | Bond Future | Sell | 15 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 17 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 17 | 21,020.11 |
| R186 On 07/11/2013 | Bond Future | Sell | 17 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 17 | 21,020.11 |
| R186 On 06/02/2014 | Bond Future | Buy | 17 | 20,388.25 |
| R186 On 06/02/2014 | Bond Future | Sell | 17 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 17 | 20,388.25 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R186 On 06/02/2014 | Bond Future | | Sell | 17 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 18 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 18 | 21,488.89 |
| R186 On 07/11/2013 | Bond Future | | Buy | 18 | 22,142.74 |
| R186 On 07/11/2013 | Bond Future | | Sell | 18 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Buy | 20 | 24,729.54 |
| R186 On 07/11/2013 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Buy | 20 | 24,729.54 |
| R186 On 06/02/2014 | Bond Future | | Buy | 20 | 23,986.18 |
| R186 On 06/02/2014 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 20 | 23,986.18 |
| R186 On 06/02/2014 | Bond Future | | Sell | 20 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 22 | 26,264.20 |
| R186 On 07/11/2013 | Bond Future | | Buy | 22 | 27,063.34 |
| R186 On 07/11/2013 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Buy | 22 | 27,202.49 |
| R186 On 06/02/2014 | Bond Future | | Buy | 22 | 26,384.80 |
| R186 On 06/02/2014 | Bond Future | | Sell | 22 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Sell | 25 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Buy | 25 | 30,911.92 |
| R186 On 06/02/2014 | Bond Future | | Buy | 25 | 29,982.73 |
| R186 On 06/02/2014 | Bond Future | | Sell | 25 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Sell | 27 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Buy | 27 | 33,384.87 |
| R186 On 06/02/2014 | Bond Future | | Buy | 27 | 32,381.34 |
| R186 On 06/02/2014 | Bond Future | | Sell | 27 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Sell | 30 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | Buy | 30 | 36,975.86 |

| | | | | |
|--------------------|-------------|------|----|-----------|
| R186 On 06/02/2014 | Bond Future | Sell | 32 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 32 | 38,202.47 |
| R186 On 07/11/2013 | Bond Future | Buy | 32 | 39,364.86 |
| R186 On 07/11/2013 | Bond Future | Sell | 32 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 32 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 32 | 39,567.26 |
| R186 On 06/02/2014 | Bond Future | Buy | 32 | 38,377.89 |
| R186 On 06/02/2014 | Bond Future | Sell | 32 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 41 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 41 | 48,946.92 |
| R186 On 07/11/2013 | Bond Future | Buy | 41 | 50,436.23 |
| R186 On 07/11/2013 | Bond Future | Sell | 41 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 47 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 47 | 56,109.88 |
| R186 On 07/11/2013 | Bond Future | Buy | 47 | 57,817.14 |
| R186 On 07/11/2013 | Bond Future | Sell | 47 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 48 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 48 | 57,296.22 |
| R186 On 07/11/2013 | Bond Future | Sell | 48 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 48 | 59,161.38 |
| R186 On 07/11/2013 | Bond Future | Buy | 48 | 59,047.30 |
| R186 On 07/11/2013 | Bond Future | Sell | 48 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 48 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 48 | 59,350.89 |
| R186 On 06/02/2014 | Bond Future | Buy | 48 | 57,566.83 |
| R186 On 06/02/2014 | Bond Future | Sell | 48 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 56 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 56 | 66,845.59 |
| R186 On 07/11/2013 | Bond Future | Buy | 56 | 68,888.51 |
| R186 On 07/11/2013 | Bond Future | Sell | 56 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 68 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 68 | 83,811.95 |
| R186 On 07/11/2013 | Bond Future | Sell | 72 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 72 | 88,742.07 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R186 On 06/02/2014 | | | Sell | 74 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 74 | 88,343.21 |
| R186 On 07/11/2013 | | | Buy | 74 | 91,031.25 |
| R186 On 07/11/2013 | | | Sell | 74 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 81 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 81 | 100,154.62 |
| R186 On 06/02/2014 | | | Buy | 81 | 97,144.03 |
| R186 On 06/02/2014 | | | Sell | 81 | 0.00 |
| R186 On 06/02/2014 | | | Sell | 90 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 90 | 107,430.42 |
| R186 On 07/11/2013 | | | Buy | 90 | 110,713.68 |
| R186 On 07/11/2013 | | | Sell | 90 | 0.00 |
| R186 On 06/02/2014 | | | Sell | 95 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 95 | 113,398.77 |
| R186 On 07/11/2013 | | | Buy | 95 | 116,864.44 |
| R186 On 07/11/2013 | | | Sell | 95 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 138 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 138 | 170,633.80 |
| R186 On 06/02/2014 | | | Buy | 138 | 165,504.64 |
| R186 On 06/02/2014 | | | Sell | 138 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 140 | 167,550.04 |
| R186 On 06/02/2014 | | | Sell | 140 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 150 | 0.00 |
| R186 On 07/11/2013 | | | Buy | 150 | 185,471.52 |
| R186 On 06/02/2014 | | | Buy | 150 | 179,896.35 |
| R186 On 06/02/2014 | | | Sell | 150 | 0.00 |
| R186 On 06/02/2014 | | | Sell | 169 | 0.00 |
| R186 On 06/02/2014 | | | Buy | 169 | 201,730.45 |
| R186 On 07/11/2013 | | | Buy | 169 | 207,895.69 |
| R186 On 07/11/2013 | | | Sell | 169 | 0.00 |
| R186 On 07/11/2013 | | | Sell | 170 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R186 On 07/11/2013 | Bond Future | Buy | 170 | 210,201.06 |
| R186 On 06/02/2014 | Bond Future | Buy | 170 | 203,882.53 |
| R186 On 06/02/2014 | Bond Future | Sell | 170 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 200 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 200 | 246,644.70 |
| R186 On 07/11/2013 | Bond Future | Buy | 200 | 246,644.70 |
| R186 On 07/11/2013 | Bond Future | Sell | 200 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 238 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 238 | 284,093.77 |
| R186 On 07/11/2013 | Bond Future | Buy | 238 | 292,776.18 |
| R186 On 07/11/2013 | Bond Future | Sell | 238 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 250 | 308,132.18 |
| R186 On 07/11/2013 | Bond Future | Sell | 250 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 250 | 308,132.18 |
| R186 On 07/11/2013 | Bond Future | Sell | 250 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 299 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 299 | 356,954.33 |
| R186 On 07/11/2013 | Bond Future | Buy | 299 | 367,815.45 |
| R186 On 07/11/2013 | Bond Future | Sell | 299 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 325 | 389,775.43 |
| R186 On 06/02/2014 | Bond Future | Sell | 325 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 325 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 325 | 401,854.96 |
| R186 On 06/02/2014 | Bond Future | Buy | 347 | 416,160.22 |
| R186 On 06/02/2014 | Bond Future | Sell | 347 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 347 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 347 | 429,057.45 |
| R186 On 06/02/2014 | Bond Future | Sell | 391 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 391 | 466,786.44 |
| R186 On 07/11/2013 | Bond Future | Buy | 391 | 480,989.43 |
| R186 On 07/11/2013 | Bond Future | Sell | 391 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 438 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 438 | 522,828.03 |
| R186 On 07/11/2013 | Bond Future | Buy | 438 | 538,806.58 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R186 On 07/11/2013 | Bond Future | | Sell | 438 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 494 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 494 | 589,673.62 |
| R186 On 07/11/2013 | Bond Future | | Buy | 494 | 607,695.09 |
| R186 On 07/11/2013 | Bond Future | | Sell | 494 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 527 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 527 | 629,064.78 |
| R186 On 07/11/2013 | Bond Future | | Buy | 527 | 648,290.10 |
| R186 On 07/11/2013 | Bond Future | | Sell | 527 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 715 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 715 | 853,474.98 |
| R186 On 07/11/2013 | Bond Future | | Buy | 715 | 879,558.68 |
| R186 On 07/11/2013 | Bond Future | | Sell | 715 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 916 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 916 | 1,093,402.91 |
| R186 On 07/11/2013 | Bond Future | | Buy | 916 | 1,126,819.23 |
| R186 On 07/11/2013 | Bond Future | | Sell | 916 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 990 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 990 | 1,181,734.59 |
| R186 On 07/11/2013 | Bond Future | | Buy | 990 | 1,217,850.48 |
| R186 On 07/11/2013 | Bond Future | | Sell | 990 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 1,275 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 1,275 | 1,522,129.68 |
| R186 On 07/11/2013 | Bond Future | | Buy | 1,275 | 1,568,443.80 |
| R186 On 07/11/2013 | Bond Future | | Sell | 1,275 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 1,519 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 1,519 | 1,813,186.70 |
| R186 On 07/11/2013 | Bond Future | | Buy | 1,519 | 1,868,600.89 |
| R186 On 07/11/2013 | Bond Future | | Sell | 1,519 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Sell | 1,710 | 0.00 |
| R186 On 06/02/2014 | Bond Future | | Buy | 1,710 | 2,041,177.92 |

| | | | | |
|--------------------|-------------|------|-------|--------------|
| R186 On 07/11/2013 | Bond Future | Buy | 1,710 | 2,103,559.92 |
| R186 On 07/11/2013 | Bond Future | Sell | 1,710 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 2,474 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 2,474 | 2,953,528.49 |
| R186 On 07/11/2013 | Bond Future | Buy | 2,474 | 3,043,396.05 |
| R186 On 07/11/2013 | Bond Future | Sell | 2,474 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 2,638 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 2,638 | 3,149,316.15 |
| R186 On 07/11/2013 | Bond Future | Buy | 2,638 | 3,245,140.98 |
| R186 On 07/11/2013 | Bond Future | Sell | 2,638 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 4,086 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 4,086 | 4,877,340.93 |
| R186 On 07/11/2013 | Bond Future | Buy | 4,086 | 5,026,401.07 |
| R186 On 07/11/2013 | Bond Future | Sell | 4,086 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 4,360 | 5,228,987.24 |
| R186 On 06/02/2014 | Bond Future | Sell | 4,360 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Sell | 4,360 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 4,360 | 5,391,038.85 |
| R186 On 06/02/2014 | Bond Future | Sell | 5,245 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 5,245 | 6,260,805.97 |
| R186 On 07/11/2013 | Bond Future | Buy | 5,245 | 6,452,147.24 |
| R186 On 07/11/2013 | Bond Future | Sell | 5,245 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 5,895 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 5,895 | 7,069,926.56 |
| R186 On 07/11/2013 | Bond Future | Buy | 5,895 | 7,289,030.74 |
| R186 On 07/11/2013 | Bond Future | Sell | 5,895 | 0.00 |
| R186 On 06/11/2014 | Bond Future | Buy | 6,083 | 7,415,794.42 |
| R186 On 06/11/2014 | Bond Future | Sell | 6,083 | 0.00 |
| R186 On 06/11/2014 | Bond Future | Buy | 6,083 | 7,415,981.17 |
| R186 On 06/11/2014 | Bond Future | Sell | 6,083 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Sell | 7,341 | 0.00 |
| R186 On 06/02/2014 | Bond Future | Buy | 7,341 | 8,763,885.48 |
| R186 On 07/11/2013 | Bond Future | Sell | 7,341 | 0.00 |
| R186 On 07/11/2013 | Bond Future | Buy | 7,341 | 9,030,545.83 |

R2023 Bond Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R023 On 06/02/2014 | | | Sell | 2 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 2 | 2,061.59 |
| R023 On 06/02/2014 | | | Buy | 2 | 2,061.86 |
| R023 On 06/02/2014 | | | Sell | 2 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 2 | 2,036.21 |
| R023 On 07/11/2013 | | | Sell | 2 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 2 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 2 | 2,037.52 |
| R023 On 07/11/2013 | | | Sell | 3 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 3 | 3,056.28 |
| R023 On 07/11/2013 | | | Sell | 3 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 3 | 3,056.28 |
| R023 On 06/02/2014 | | | Buy | 3 | 3,092.79 |
| R023 On 06/02/2014 | | | Sell | 3 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 3 | 3,092.79 |
| R023 On 06/02/2014 | | | Sell | 3 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 4 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 4 | 4,123.17 |
| R023 On 07/11/2013 | | | Buy | 4 | 4,072.41 |
| R023 On 07/11/2013 | | | Sell | 4 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 4 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 4 | 4,075.04 |
| R023 On 06/02/2014 | | | Buy | 4 | 4,123.71 |
| R023 On 06/02/2014 | | | Sell | 4 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 5 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 5 | 5,093.80 |
| R023 On 06/02/2014 | | | Buy | 5 | 5,154.64 |
| R023 On 06/02/2014 | | | Sell | 5 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 6 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 6 | 6,184.76 |
| R023 On 06/02/2014 | | | Sell | 6 | 0.00 |

| | | | | |
|--------------------|-------------|------|----|----------|
| R023 On 06/02/2014 | Bond Future | Buy | 6 | 6,184.76 |
| R023 On 06/02/2014 | Bond Future | Sell | 6 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 6 | 6,184.76 |
| R023 On 07/11/2013 | Bond Future | Buy | 6 | 6,108.62 |
| R023 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 6 | 6,108.62 |
| R023 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 6 | 6,108.62 |
| R023 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 6 | 6,112.56 |
| R023 On 06/02/2014 | Bond Future | Buy | 6 | 6,185.57 |
| R023 On 06/02/2014 | Bond Future | Sell | 6 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Sell | 7 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 7 | 7,215.55 |
| R023 On 06/02/2014 | Bond Future | Sell | 7 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 7 | 7,215.55 |
| R023 On 07/11/2013 | Bond Future | Buy | 7 | 7,126.72 |
| R023 On 07/11/2013 | Bond Future | Sell | 7 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 7 | 7,126.72 |
| R023 On 07/11/2013 | Bond Future | Sell | 7 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 7 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 7 | 7,131.32 |
| R023 On 06/02/2014 | Bond Future | Buy | 7 | 7,216.50 |
| R023 On 06/02/2014 | Bond Future | Sell | 7 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 8 | 8,246.34 |
| R023 On 07/11/2013 | Bond Future | Buy | 8 | 8,144.82 |
| R023 On 07/11/2013 | Bond Future | Sell | 8 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 8 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 8 | 8,150.08 |
| R023 On 06/02/2014 | Bond Future | Buy | 8 | 8,247.43 |
| R023 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Sell | 10 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R023 On 06/02/2014 | | | Buy | 10 | 10,307.93 |
| R023 On 07/11/2013 | | | Buy | 10 | 10,181.03 |
| R023 On 07/11/2013 | | | Sell | 10 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 11 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 11 | 11,206.37 |
| R023 On 06/02/2014 | | | Buy | 11 | 11,340.22 |
| R023 On 06/02/2014 | | | Sell | 11 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 12 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 12 | 12,369.51 |
| R023 On 07/11/2013 | | | Buy | 12 | 12,217.24 |
| R023 On 07/11/2013 | | | Sell | 12 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 20 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 20 | 20,375.21 |
| R023 On 06/02/2014 | | | Buy | 20 | 20,618.57 |
| R023 On 06/02/2014 | | | Sell | 20 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 28 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 28 | 28,525.29 |
| R023 On 06/02/2014 | | | Buy | 28 | 28,866.00 |
| R023 On 06/02/2014 | | | Sell | 28 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 45 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 45 | 46,385.67 |
| R023 On 07/11/2013 | | | Buy | 45 | 45,814.64 |
| R023 On 07/11/2013 | | | Sell | 45 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 54 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 54 | 55,662.81 |
| R023 On 07/11/2013 | | | Buy | 54 | 54,977.57 |
| R023 On 07/11/2013 | | | Sell | 54 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 69 | 70,266.65 |
| R023 On 07/11/2013 | | | Sell | 69 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 70 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 70 | 72,155.49 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R023 On 07/11/2013 | Bond Future | Buy | 70 | 71,267.22 |
| R023 On 07/11/2013 | Bond Future | Sell | 70 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Sell | 100 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 100 | 103,079.27 |
| R023 On 07/11/2013 | Bond Future | Buy | 100 | 101,810.31 |
| R023 On 07/11/2013 | Bond Future | Sell | 100 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Sell | 165 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 165 | 170,080.80 |
| R023 On 07/11/2013 | Bond Future | Buy | 165 | 167,987.01 |
| R023 On 07/11/2013 | Bond Future | Sell | 165 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Sell | 234 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 234 | 241,205.49 |
| R023 On 07/11/2013 | Bond Future | Buy | 234 | 238,236.13 |
| R023 On 07/11/2013 | Bond Future | Sell | 234 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 238 | 242,369.01 |
| R023 On 07/11/2013 | Bond Future | Sell | 238 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 250 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 250 | 254,690.13 |
| R023 On 06/02/2014 | Bond Future | Buy | 250 | 257,732.18 |
| R023 On 06/02/2014 | Bond Future | Sell | 250 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 307 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 307 | 312,635.66 |
| R023 On 07/11/2013 | Bond Future | Sell | 429 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 429 | 437,048.25 |
| R023 On 06/02/2014 | Bond Future | Buy | 429 | 442,268.41 |
| R023 On 06/02/2014 | Bond Future | Sell | 429 | 0.00 |
| R023 On 06/02/2014 | Bond Future | Buy | 480 | 494,845.78 |
| R023 On 06/02/2014 | Bond Future | Sell | 480 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 480 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 480 | 489,005.04 |
| R023 On 06/02/2014 | Bond Future | Buy | 651 | 671,134.58 |
| R023 On 06/02/2014 | Bond Future | Sell | 651 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Sell | 651 | 0.00 |
| R023 On 07/11/2013 | Bond Future | Buy | 651 | 663,213.09 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R023 On 06/02/2014 | | | Buy | 736 | 758,663.43 |
| R023 On 06/02/2014 | | | Sell | 736 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 736 | 749,323.88 |
| R023 On 07/11/2013 | | | Sell | 736 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 9,350 | 9,639,183.35 |
| R023 On 06/02/2014 | | | Sell | 9,350 | 0.00 |
| R023 On 07/11/2013 | | | Sell | 9,350 | 0.00 |
| R023 On 07/11/2013 | | | Buy | 9,350 | 9,525,410.68 |
| R023 On 07/11/2013 | | | Buy | 11,257 | 11,468,186.95 |
| R023 On 07/11/2013 | | | Sell | 11,257 | 0.00 |
| R023 On 06/02/2014 | | | Sell | 11,257 | 0.00 |
| R023 On 06/02/2014 | | | Buy | 11,257 | 11,605,164.38 |
| R203 Bond Future | | | | | |
| R203 On 07/11/2013 | | | Buy | 2 | 2,131.27 |
| R203 On 07/11/2013 | | | Sell | 2 | 0.00 |
| R203 On 06/02/2014 | | | Sell | 2 | 0.00 |
| R203 On 06/02/2014 | | | Buy | 2 | 2,159.49 |
| R203 On 07/11/2013 | | | Buy | 3 | 3,196.91 |
| R203 On 07/11/2013 | | | Sell | 3 | 0.00 |
| R203 On 07/11/2013 | | | Sell | 3 | 0.00 |
| R203 On 07/11/2013 | | | Buy | 3 | 3,197.95 |
| R203 On 07/11/2013 | | | Sell | 3 | 0.00 |
| R203 On 07/11/2013 | | | Buy | 3 | 3,197.95 |
| R203 On 06/02/2014 | | | Sell | 3 | 0.00 |
| R203 On 06/02/2014 | | | Buy | 3 | 3,239.24 |
| R203 On 06/02/2014 | | | Buy | 3 | 3,237.79 |
| R203 On 06/02/2014 | | | Sell | 3 | 0.00 |
| R203 On 06/02/2014 | | | Buy | 3 | 3,237.79 |
| R203 On 06/02/2014 | | | Sell | 3 | 0.00 |
| R203 On 07/11/2013 | | | Sell | 4 | 0.00 |
| R203 On 07/11/2013 | | | Buy | 4 | 4,263.93 |

| | | | | |
|--------------------|-------------|------|----|-----------|
| R203 On 07/11/2013 | Bond Future | Sell | 4 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 4 | 4,263.93 |
| R203 On 06/02/2014 | Bond Future | Buy | 4 | 4,317.06 |
| R203 On 06/02/2014 | Bond Future | Sell | 4 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Buy | 4 | 4,317.06 |
| R203 On 06/02/2014 | Bond Future | Sell | 4 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Sell | 5 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 5 | 5,329.92 |
| R203 On 07/11/2013 | Bond Future | Sell | 5 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 5 | 5,329.92 |
| R203 On 06/02/2014 | Bond Future | Buy | 5 | 5,396.32 |
| R203 On 06/02/2014 | Bond Future | Sell | 5 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Buy | 5 | 5,396.32 |
| R203 On 06/02/2014 | Bond Future | Sell | 5 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 6 | 6,395.90 |
| R203 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 6 | 6,395.90 |
| R203 On 07/11/2013 | Bond Future | Sell | 6 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 6 | 6,395.90 |
| R203 On 06/02/2014 | Bond Future | Buy | 6 | 6,475.58 |
| R203 On 06/02/2014 | Bond Future | Sell | 6 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Buy | 6 | 6,475.58 |
| R203 On 06/02/2014 | Bond Future | Sell | 6 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Buy | 6 | 6,475.58 |
| R203 On 06/02/2014 | Bond Future | Sell | 6 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Sell | 11 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 11 | 11,725.81 |
| R203 On 06/02/2014 | Bond Future | Buy | 11 | 11,871.91 |
| R203 On 06/02/2014 | Bond Future | Sell | 11 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 39 | 41,559.84 |
| R203 On 07/11/2013 | Bond Future | Sell | 39 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Sell | 39 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Buy | 39 | 42,110.07 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R203 On 07/11/2013 | Bond Future | | Sell | 44 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 44 | 46,888.03 |
| R203 On 06/02/2014 | Bond Future | | Buy | 44 | 47,508.80 |
| R203 On 06/02/2014 | Bond Future | | Sell | 44 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 46 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 46 | 49,035.22 |
| R203 On 06/02/2014 | Bond Future | | Buy | 46 | 49,646.15 |
| R203 On 06/02/2014 | Bond Future | | Sell | 46 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 56 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 56 | 59,695.05 |
| R203 On 06/02/2014 | Bond Future | | Buy | 56 | 60,438.79 |
| R203 On 06/02/2014 | Bond Future | | Sell | 56 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 70 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 70 | 74,618.82 |
| R203 On 06/02/2014 | Bond Future | | Buy | 70 | 75,548.49 |
| R203 On 06/02/2014 | Bond Future | | Sell | 70 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 90 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 90 | 95,938.48 |
| R203 On 06/02/2014 | Bond Future | | Buy | 90 | 97,133.77 |
| R203 On 06/02/2014 | Bond Future | | Sell | 90 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 100 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 100 | 106,598.31 |
| R203 On 06/02/2014 | Bond Future | | Buy | 100 | 107,926.41 |
| R203 On 06/02/2014 | Bond Future | | Sell | 100 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 125 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 125 | 133,247.89 |
| R203 On 06/02/2014 | Bond Future | | Buy | 125 | 134,908.01 |
| R203 On 06/02/2014 | Bond Future | | Sell | 125 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Sell | 166 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | Buy | 166 | 176,953.19 |
| R203 On 06/02/2014 | Bond Future | | Buy | 166 | 179,157.84 |

| | | | | |
|--------------------------|-------------|------|-----|------------|
| R203 On 06/02/2014 | Bond Future | Sell | 166 | 0.00 |
| R203 On 07/11/2013 | Bond Future | Buy | 706 | 752,584.07 |
| R203 On 07/11/2013 | Bond Future | Sell | 706 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Sell | 706 | 0.00 |
| R203 On 06/02/2014 | Bond Future | Buy | 706 | 761,960.45 |
| R2037 Bond Future | | | | |
| 2037 On 06/02/2014 | Bond Future | Sell | 2 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Buy | 2 | 1,876.26 |
| 2037 On 07/11/2013 | Bond Future | Buy | 14 | 13,589.13 |
| 2037 On 07/11/2013 | Bond Future | Sell | 14 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Sell | 14 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Buy | 14 | 13,182.74 |
| 2037 On 07/11/2013 | Bond Future | Buy | 43 | 41,738.04 |
| 2037 On 07/11/2013 | Bond Future | Sell | 43 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Sell | 43 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Buy | 43 | 40,489.84 |
| 2037 On 07/11/2013 | Bond Future | Buy | 97 | 94,153.24 |
| 2037 On 07/11/2013 | Bond Future | Sell | 97 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Sell | 97 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Buy | 97 | 91,337.56 |
| 2037 On 07/11/2013 | Bond Future | Sell | 154 | 0.00 |
| 2037 On 07/11/2013 | Bond Future | Buy | 154 | 149,515.92 |
| 2037 On 07/11/2013 | Bond Future | Buy | 154 | 149,480.41 |
| 2037 On 07/11/2013 | Bond Future | Sell | 154 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Buy | 154 | 144,975.25 |
| 2037 On 06/02/2014 | Bond Future | Sell | 154 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Sell | 154 | 0.00 |
| 2037 On 06/02/2014 | Bond Future | Buy | 154 | 145,010.14 |
| R204 Bond Future | | | | |
| R204 On 07/11/2013 | Bond Future | Buy | 2 | 2,153.47 |
| R204 On 07/11/2013 | Bond Future | Sell | 2 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 2 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 2 | 2,101.65 |
| R204 On 06/02/2014 | Bond Future | Sell | 15 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 15 | 15,762.37 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R204 On 07/11/2013 | Bond Future | | Buy | 15 | 16,151.01 |
| R204 On 07/11/2013 | Bond Future | | Sell | 15 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 20 | 21,034.21 |
| R204 On 06/02/2014 | Bond Future | | Sell | 20 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 20 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 20 | 21,034.21 |
| R204 On 07/11/2013 | Bond Future | | Buy | 22 | 23,692.96 |
| R204 On 07/11/2013 | Bond Future | | Sell | 22 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 22 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 22 | 23,123.01 |
| R204 On 07/11/2013 | Bond Future | | Buy | 33 | 35,539.43 |
| R204 On 07/11/2013 | Bond Future | | Sell | 33 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 33 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 33 | 34,684.51 |
| R204 On 07/11/2013 | Bond Future | | Buy | 35 | 37,685.69 |
| R204 On 07/11/2013 | Bond Future | | Sell | 35 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 35 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 35 | 36,778.87 |
| R204 On 07/11/2013 | Bond Future | | Buy | 56 | 60,309.34 |
| R204 On 07/11/2013 | Bond Future | | Sell | 56 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 56 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 56 | 58,858.57 |
| R204 On 07/11/2013 | Bond Future | | Buy | 70 | 75,371.39 |
| R204 On 07/11/2013 | Bond Future | | Sell | 70 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 70 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 70 | 73,557.74 |
| R204 On 07/11/2013 | Bond Future | | Buy | 74 | 79,678.32 |
| R204 On 07/11/2013 | Bond Future | | Sell | 74 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Sell | 74 | 0.00 |
| R204 On 06/02/2014 | Bond Future | | Buy | 74 | 77,761.04 |
| R204 On 07/11/2013 | Bond Future | | Buy | 77 | 82,925.34 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R204 On 07/11/2013 | Bond Future | Sell | 77 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 77 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 77 | 80,930.53 |
| R204 On 07/11/2013 | Bond Future | Buy | 117 | 126,003.44 |
| R204 On 07/11/2013 | Bond Future | Sell | 117 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 117 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 117 | 122,972.37 |
| R204 On 07/11/2013 | Bond Future | Buy | 137 | 147,542.49 |
| R204 On 07/11/2013 | Bond Future | Sell | 137 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 137 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 137 | 143,993.29 |
| R204 On 07/11/2013 | Bond Future | Buy | 215 | 231,544.79 |
| R204 On 07/11/2013 | Bond Future | Sell | 215 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 215 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 215 | 225,974.87 |
| R204 On 07/11/2013 | Bond Future | Buy | 253 | 272,468.98 |
| R204 On 07/11/2013 | Bond Future | Sell | 253 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 253 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 253 | 265,914.61 |
| R204 On 07/11/2013 | Bond Future | Buy | 270 | 290,718.21 |
| R204 On 07/11/2013 | Bond Future | Sell | 270 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 270 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 270 | 283,722.70 |
| R204 On 07/11/2013 | Bond Future | Buy | 288 | 310,162.32 |
| R204 On 07/11/2013 | Bond Future | Sell | 288 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 288 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 288 | 302,701.22 |
| R204 On 07/11/2013 | Bond Future | Buy | 299 | 322,008.80 |
| R204 On 07/11/2013 | Bond Future | Sell | 299 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 299 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 299 | 314,262.72 |
| R204 On 07/11/2013 | Bond Future | Buy | 331 | 356,471.28 |
| R204 On 07/11/2013 | Bond Future | Sell | 331 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 331 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R204 On 06/02/2014 | | | Buy | 331 | 347,896.19 |
| R204 On 07/11/2013 | | | Buy | 371 | 399,549.38 |
| R204 On 07/11/2013 | | | Sell | 371 | 0.00 |
| R204 On 06/02/2014 | | | Sell | 371 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 371 | 389,938.03 |
| R204 On 07/11/2013 | | | Buy | 449 | 483,551.67 |
| R204 On 07/11/2013 | | | Sell | 449 | 0.00 |
| R204 On 06/02/2014 | | | Sell | 449 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 449 | 471,919.61 |
| R204 On 07/11/2013 | | | Buy | 537 | 578,323.49 |
| R204 On 07/11/2013 | | | Sell | 537 | 0.00 |
| R204 On 06/02/2014 | | | Sell | 537 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 537 | 564,411.65 |
| R204 On 07/11/2013 | | | Buy | 730 | 786,175.33 |
| R204 On 07/11/2013 | | | Sell | 730 | 0.00 |
| R204 On 06/02/2014 | | | Sell | 730 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 730 | 767,263.51 |
| R204 On 06/02/2014 | | | Sell | 1,116 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 1,116 | 1,172,720.48 |
| R204 On 07/11/2013 | | | Buy | 1,116 | 1,201,635.26 |
| R204 On 07/11/2013 | | | Sell | 1,116 | 0.00 |
| R204 On 07/11/2013 | | | Buy | 1,582 | 1,703,393.35 |
| R204 On 07/11/2013 | | | Sell | 1,582 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 1,582 | 1,662,404.83 |
| R204 On 06/02/2014 | | | Sell | 1,582 | 0.00 |
| R204 On 07/11/2013 | | | Buy | 1,746 | 1,880,359.07 |
| R204 On 07/11/2013 | | | Sell | 1,746 | 0.00 |
| R204 On 06/02/2014 | | | Sell | 1,746 | 0.00 |
| R204 On 06/02/2014 | | | Buy | 1,746 | 1,835,126.14 |
| R204 On 07/11/2013 | | | Buy | 2,714 | 2,922,849.09 |
| R204 On 07/11/2013 | | | Sell | 2,714 | 0.00 |

| | | | | |
|--------------------|-------------|------|--------|---------------|
| R204 On 06/02/2014 | Bond Future | Sell | 2,714 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 2,714 | 2,852,538.57 |
| R204 On 07/11/2013 | Bond Future | Buy | 3,615 | 3,893,183.29 |
| R204 On 07/11/2013 | Bond Future | Sell | 3,615 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Sell | 3,615 | 0.00 |
| R204 On 06/02/2014 | Bond Future | Buy | 3,615 | 3,799,530.93 |
| R204 On 07/11/2013 | Bond Future | Sell | 11,990 | 0.00 |
| R204 On 07/11/2013 | Bond Future | Buy | 11,990 | 12,912,660.48 |
| R204 On 06/02/2014 | Bond Future | Buy | 11,990 | 12,602,040.34 |
| R204 On 06/02/2014 | Bond Future | Sell | 11,990 | 0.00 |

R207 Bond Future

| | | | | |
|--------------------|-------------|------|----|-----------|
| R207 On 06/02/2014 | Bond Future | Buy | 20 | 20,008.65 |
| R207 On 06/02/2014 | Bond Future | Sell | 20 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 20 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 20 | 20,460.46 |
| R207 On 06/02/2014 | Bond Future | Sell | 21 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 21 | 21,009.08 |
| R207 On 07/11/2013 | Bond Future | Buy | 21 | 21,483.48 |
| R207 On 07/11/2013 | Bond Future | Sell | 21 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 27 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 27 | 27,011.67 |
| R207 On 07/11/2013 | Bond Future | Buy | 27 | 27,621.62 |
| R207 On 07/11/2013 | Bond Future | Sell | 27 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 29 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 29 | 29,004.90 |
| R207 On 07/11/2013 | Bond Future | Buy | 29 | 29,667.67 |
| R207 On 07/11/2013 | Bond Future | Sell | 29 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 50 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 50 | 50,021.62 |
| R207 On 07/11/2013 | Bond Future | Buy | 50 | 51,151.15 |
| R207 On 07/11/2013 | Bond Future | Sell | 50 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 55 | 55,023.78 |
| R207 On 06/02/2014 | Bond Future | Sell | 55 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 55 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 55 | 56,266.27 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R207 On 06/02/2014 | Bond Future | | Sell | 68 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 68 | 68,011.49 |
| R207 On 07/11/2013 | Bond Future | | Buy | 68 | 69,565.56 |
| R207 On 07/11/2013 | Bond Future | | Sell | 68 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 76 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 76 | 76,012.84 |
| R207 On 07/11/2013 | Bond Future | | Buy | 76 | 77,749.75 |
| R207 On 07/11/2013 | Bond Future | | Sell | 76 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 80 | 80,034.59 |
| R207 On 06/02/2014 | Bond Future | | Sell | 80 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Sell | 80 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 80 | 81,841.84 |
| R207 On 06/02/2014 | Bond Future | | Sell | 90 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 90 | 90,038.92 |
| R207 On 07/11/2013 | Bond Future | | Buy | 90 | 92,072.07 |
| R207 On 07/11/2013 | Bond Future | | Sell | 90 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 100 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 100 | 100,043.24 |
| R207 On 07/11/2013 | Bond Future | | Buy | 100 | 102,302.30 |
| R207 On 07/11/2013 | Bond Future | | Sell | 100 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 105 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 105 | 105,017.75 |
| R207 On 07/11/2013 | Bond Future | | Buy | 105 | 107,417.42 |
| R207 On 07/11/2013 | Bond Future | | Sell | 105 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 110 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 110 | 110,047.56 |
| R207 On 07/11/2013 | Bond Future | | Buy | 110 | 112,532.53 |
| R207 On 07/11/2013 | Bond Future | | Sell | 110 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 120 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 120 | 120,020.28 |
| R207 On 07/11/2013 | Bond Future | | Buy | 120 | 122,762.76 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R207 On 07/11/2013 | Bond Future | Sell | 120 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 129 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 129 | 129,021.80 |
| R207 On 06/02/2014 | Bond Future | Buy | 129 | 129,055.78 |
| R207 On 06/02/2014 | Bond Future | Sell | 129 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 129 | 131,969.97 |
| R207 On 07/11/2013 | Bond Future | Sell | 129 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 129 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 129 | 131,969.97 |
| R207 On 06/02/2014 | Bond Future | Sell | 130 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 130 | 130,056.21 |
| R207 On 07/11/2013 | Bond Future | Buy | 130 | 132,992.99 |
| R207 On 07/11/2013 | Bond Future | Sell | 130 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 144 | 144,062.27 |
| R207 On 06/02/2014 | Bond Future | Sell | 144 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 144 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 144 | 147,315.31 |
| R207 On 06/02/2014 | Bond Future | Buy | 171 | 171,073.94 |
| R207 On 06/02/2014 | Bond Future | Sell | 171 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 171 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 171 | 174,936.93 |
| R207 On 06/02/2014 | Bond Future | Sell | 222 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 222 | 222,037.52 |
| R207 On 07/11/2013 | Bond Future | Buy | 222 | 227,111.11 |
| R207 On 07/11/2013 | Bond Future | Sell | 222 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 246 | 246,106.37 |
| R207 On 06/02/2014 | Bond Future | Sell | 246 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 246 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 246 | 251,663.66 |
| R207 On 06/02/2014 | Bond Future | Buy | 257 | 257,111.13 |
| R207 On 06/02/2014 | Bond Future | Sell | 257 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 260 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 260 | 265,985.98 |
| R207 On 06/02/2014 | Bond Future | Buy | 322 | 322,139.23 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R207 On 06/02/2014 | Bond Future | | Sell | 322 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Sell | 322 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 322 | 329,413.41 |
| R207 On 06/02/2014 | Bond Future | | Sell | 325 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 325 | 325,054.93 |
| R207 On 07/11/2013 | Bond Future | | Buy | 325 | 332,482.48 |
| R207 On 07/11/2013 | Bond Future | | Sell | 325 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 327 | 327,141.39 |
| R207 On 06/02/2014 | Bond Future | | Sell | 327 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Sell | 327 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 327 | 334,528.52 |
| R207 On 06/02/2014 | Bond Future | | Sell | 358 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 358 | 358,060.50 |
| R207 On 07/11/2013 | Bond Future | | Buy | 358 | 366,242.23 |
| R207 On 07/11/2013 | Bond Future | | Sell | 358 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 400 | 400,172.96 |
| R207 On 06/02/2014 | Bond Future | | Sell | 400 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Sell | 400 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 400 | 409,209.20 |
| R207 On 06/02/2014 | Bond Future | | Sell | 433 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 433 | 433,073.18 |
| R207 On 07/11/2013 | Bond Future | | Buy | 433 | 442,968.96 |
| R207 On 07/11/2013 | Bond Future | | Sell | 433 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 471 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 471 | 471,079.60 |
| R207 On 07/11/2013 | Bond Future | | Buy | 471 | 481,843.83 |
| R207 On 07/11/2013 | Bond Future | | Sell | 471 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 545 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 545 | 545,235.66 |
| R207 On 07/11/2013 | Bond Future | | Buy | 545 | 557,547.54 |
| R207 On 07/11/2013 | Bond Future | | Sell | 545 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|--------------|
| R207 On 06/02/2014 | Bond Future | Buy | 569 | 569,246.04 |
| R207 On 06/02/2014 | Bond Future | Sell | 569 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 569 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 569 | 582,100.09 |
| R207 On 06/02/2014 | Bond Future | Buy | 600 | 600,250.98 |
| R207 On 06/02/2014 | Bond Future | Sell | 600 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 600 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 600 | 600,250.98 |
| R207 On 07/11/2013 | Bond Future | Buy | 600 | 613,961.28 |
| R207 On 07/11/2013 | Bond Future | Sell | 600 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 600 | 613,961.28 |
| R207 On 07/11/2013 | Bond Future | Sell | 600 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 639 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 639 | 639,107.99 |
| R207 On 07/11/2013 | Bond Future | Buy | 639 | 653,711.70 |
| R207 On 07/11/2013 | Bond Future | Sell | 639 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 660 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 660 | 660,111.54 |
| R207 On 07/11/2013 | Bond Future | Buy | 660 | 675,195.18 |
| R207 On 07/11/2013 | Bond Future | Sell | 660 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 664 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 664 | 664,287.11 |
| R207 On 07/11/2013 | Bond Future | Buy | 664 | 679,287.27 |
| R207 On 07/11/2013 | Bond Future | Sell | 664 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 704 | 704,304.41 |
| R207 On 06/02/2014 | Bond Future | Sell | 704 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 704 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 704 | 720,208.19 |
| R207 On 06/02/2014 | Bond Future | Sell | 970 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 970 | 970,419.43 |
| R207 On 07/11/2013 | Bond Future | Buy | 970 | 992,332.31 |
| R207 On 07/11/2013 | Bond Future | Sell | 970 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Sell | 1,024 | 0.00 |
| R207 On 06/02/2014 | Bond Future | Buy | 1,024 | 1,024,442.78 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R207 On 07/11/2013 | Bond Future | | Buy | 1,024 | 1,047,575.55 |
| R207 On 07/11/2013 | Bond Future | | Sell | 1,024 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 1,462 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 1,462 | 1,462,247.08 |
| R207 On 07/11/2013 | Bond Future | | Buy | 1,462 | 1,495,659.63 |
| R207 On 07/11/2013 | Bond Future | | Sell | 1,462 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 1,991 | 1,991,860.91 |
| R207 On 06/02/2014 | Bond Future | | Sell | 1,991 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Sell | 2,030 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 2,030 | 2,076,736.69 |
| R207 On 06/02/2014 | Bond Future | | Sell | 2,130 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 2,130 | 2,130,359.97 |
| R207 On 07/11/2013 | Bond Future | | Buy | 2,130 | 2,179,038.99 |
| R207 On 07/11/2013 | Bond Future | | Sell | 2,130 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 2,629 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 2,629 | 2,629,444.30 |
| R207 On 07/11/2013 | Bond Future | | Buy | 2,629 | 2,689,527.47 |
| R207 On 07/11/2013 | Bond Future | | Sell | 2,629 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 3,860 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 3,860 | 3,861,669.06 |
| R207 On 07/11/2013 | Bond Future | | Buy | 3,860 | 3,948,868.78 |
| R207 On 07/11/2013 | Bond Future | | Sell | 3,860 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Sell | 5,415 | 0.00 |
| R207 On 06/02/2014 | Bond Future | | Buy | 5,415 | 5,417,341.45 |
| R207 On 07/11/2013 | Bond Future | | Sell | 5,457 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 5,457 | 5,582,636.51 |
| R207 On 06/02/2014 | Bond Future | | Buy | 7,591 | 7,594,282.35 |
| R207 On 06/02/2014 | Bond Future | | Sell | 7,591 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Sell | 7,591 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | Buy | 7,591 | 7,765,767.59 |
| R207 On 06/02/2014 | Bond Future | | Buy | 9,856 | 9,857,665.66 |

| | | | | |
|--------------------------|-------------|------|-------|---------------|
| R207 On 06/02/2014 | Bond Future | Sell | 9,856 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Sell | 9,856 | 0.00 |
| R207 On 07/11/2013 | Bond Future | Buy | 9,856 | 10,082,914.69 |
| R208 Bond Futures | | | | |
| R208 On 06/02/2014 | Bond Future | Sell | 1 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 1 | 983.03 |
| R208 On 06/02/2014 | Bond Future | Buy | 1 | 983.03 |
| R208 On 06/02/2014 | Bond Future | Sell | 1 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 1 | 970.06 |
| R208 On 07/11/2013 | Bond Future | Sell | 1 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Sell | 1 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 1 | 970.06 |
| R208 On 06/02/2014 | Bond Future | Buy | 3 | 2,949.08 |
| R208 On 06/02/2014 | Bond Future | Sell | 3 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Sell | 3 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 3 | 2,910.17 |
| R208 On 06/02/2014 | Bond Future | Sell | 4 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 4 | 3,932.10 |
| R208 On 06/02/2014 | Bond Future | Buy | 4 | 3,931.39 |
| R208 On 06/02/2014 | Bond Future | Sell | 4 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 4 | 3,880.23 |
| R208 On 07/11/2013 | Bond Future | Sell | 4 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 4 | 3,878.07 |
| R208 On 07/11/2013 | Bond Future | Sell | 4 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 8 | 7,862.79 |
| R208 On 06/02/2014 | Bond Future | Buy | 8 | 7,866.43 |
| R208 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 8 | 7,866.43 |
| R208 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 8 | 7,756.15 |
| R208 On 07/11/2013 | Bond Future | Sell | 8 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 9 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 9 | 8,845.63 |
| R208 On 07/11/2013 | Bond Future | Buy | 9 | 8,725.67 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R208 On 07/11/2013 | | | Sell | 9 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 12 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 12 | 11,794.18 |
| R208 On 07/11/2013 | | | Buy | 12 | 11,634.22 |
| R208 On 07/11/2013 | | | Sell | 12 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 14 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 14 | 13,759.88 |
| R208 On 07/11/2013 | | | Buy | 14 | 13,573.26 |
| R208 On 07/11/2013 | | | Sell | 14 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 19 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 19 | 18,677.48 |
| R208 On 07/11/2013 | | | Buy | 19 | 18,431.08 |
| R208 On 07/11/2013 | | | Sell | 19 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 20 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 20 | 19,660.51 |
| R208 On 07/11/2013 | | | Buy | 20 | 19,401.13 |
| R208 On 07/11/2013 | | | Sell | 20 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 20 | 19,401.13 |
| R208 On 07/11/2013 | | | Sell | 20 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 24 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 24 | 23,592.61 |
| R208 On 07/11/2013 | | | Buy | 24 | 23,281.36 |
| R208 On 07/11/2013 | | | Sell | 24 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 25 | 24,575.64 |
| R208 On 06/02/2014 | | | Sell | 25 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 25 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 25 | 24,571.21 |
| R208 On 07/11/2013 | | | Buy | 25 | 24,237.97 |
| R208 On 07/11/2013 | | | Sell | 25 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 25 | 24,251.42 |
| R208 On 07/11/2013 | | | Sell | 25 | 0.00 |

| | | | | |
|--------------------|-------------|------|----|-----------|
| R208 On 06/02/2014 | Bond Future | Buy | 42 | 41,287.07 |
| R208 On 06/02/2014 | Bond Future | Sell | 42 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Sell | 42 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 42 | 40,742.38 |
| R208 On 06/02/2014 | Bond Future | Sell | 47 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 47 | 46,193.87 |
| R208 On 07/11/2013 | Bond Future | Buy | 47 | 45,567.37 |
| R208 On 07/11/2013 | Bond Future | Sell | 47 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 48 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 48 | 47,176.72 |
| R208 On 07/11/2013 | Bond Future | Buy | 48 | 46,536.89 |
| R208 On 07/11/2013 | Bond Future | Sell | 48 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 49 | 48,168.24 |
| R208 On 06/02/2014 | Bond Future | Sell | 49 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 49 | 47,532.77 |
| R208 On 07/11/2013 | Bond Future | Sell | 49 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 51 | 50,134.30 |
| R208 On 06/02/2014 | Bond Future | Sell | 51 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 51 | 49,472.89 |
| R208 On 07/11/2013 | Bond Future | Sell | 51 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 53 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 53 | 52,100.35 |
| R208 On 07/11/2013 | Bond Future | Buy | 53 | 51,413.00 |
| R208 On 07/11/2013 | Bond Future | Sell | 53 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 54 | 53,083.37 |
| R208 On 06/02/2014 | Bond Future | Sell | 54 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Sell | 54 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 54 | 52,383.06 |
| R208 On 06/02/2014 | Bond Future | Buy | 78 | 76,662.17 |
| R208 On 06/02/2014 | Bond Future | Sell | 78 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 78 | 75,622.45 |
| R208 On 07/11/2013 | Bond Future | Sell | 78 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 79 | 77,659.01 |
| R208 On 06/02/2014 | Bond Future | Sell | 79 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|--------|-----|----------|------------------|----------------|
| R208 On 07/11/2013 | | | Sell | 79 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 79 | 76,634.47 |
| R208 On 06/02/2014 | | | Sell | 90 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 90 | 88,472.29 |
| R208 On 07/11/2013 | | | Buy | 90 | 87,305.09 |
| R208 On 07/11/2013 | | | Sell | 90 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 102 | 100,268.59 |
| R208 On 06/02/2014 | | | Sell | 102 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 102 | 100,268.59 |
| R208 On 06/02/2014 | | | Sell | 102 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 102 | 98,945.77 |
| R208 On 07/11/2013 | | | Sell | 102 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 102 | 98,945.77 |
| R208 On 07/11/2013 | | | Sell | 102 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 104 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 104 | 102,234.64 |
| R208 On 07/11/2013 | | | Sell | 104 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 104 | 100,885.89 |
| R208 On 06/02/2014 | | | Sell | 123 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 123 | 120,890.34 |
| R208 On 06/02/2014 | | | Sell | 123 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 123 | 120,912.12 |
| R208 On 07/11/2013 | | | Buy | 123 | 119,316.96 |
| R208 On 07/11/2013 | | | Sell | 123 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 123 | 119,250.79 |
| R208 On 07/11/2013 | | | Sell | 123 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 126 | 0.00 |
| R208 On 06/02/2014 | | | Buy | 126 | 123,838.89 |
| R208 On 07/11/2013 | | | Buy | 126 | 122,159.34 |
| R208 On 07/11/2013 | | | Sell | 126 | 0.00 |
| R208 On 06/02/2014 | | | Sell | 139 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R208 On 06/02/2014 | Bond Future | Buy | 139 | 136,640.53 |
| R208 On 07/11/2013 | Bond Future | Buy | 139 | 134,837.87 |
| R208 On 07/11/2013 | Bond Future | Sell | 139 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 166 | 163,182.22 |
| R208 On 06/02/2014 | Bond Future | Sell | 166 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 166 | 161,029.40 |
| R208 On 07/11/2013 | Bond Future | Sell | 166 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 174 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 174 | 171,015.60 |
| R208 On 07/11/2013 | Bond Future | Buy | 174 | 168,696.24 |
| R208 On 07/11/2013 | Bond Future | Sell | 174 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 181 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 181 | 177,927.60 |
| R208 On 07/11/2013 | Bond Future | Buy | 181 | 175,580.24 |
| R208 On 07/11/2013 | Bond Future | Sell | 181 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 200 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 200 | 196,605.08 |
| R208 On 07/11/2013 | Bond Future | Sell | 200 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 200 | 194,011.32 |
| R208 On 06/02/2014 | Bond Future | Sell | 201 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 201 | 197,588.11 |
| R208 On 07/11/2013 | Bond Future | Buy | 201 | 194,981.38 |
| R208 On 07/11/2013 | Bond Future | Sell | 201 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 212 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 212 | 208,401.38 |
| R208 On 07/11/2013 | Bond Future | Sell | 212 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 212 | 205,652.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 271 | 266,399.88 |
| R208 On 06/02/2014 | Bond Future | Sell | 271 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 271 | 262,885.34 |
| R208 On 07/11/2013 | Bond Future | Sell | 271 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 274 | 269,300.43 |
| R208 On 06/02/2014 | Bond Future | Sell | 274 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 274 | 265,648.10 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R208 On 07/11/2013 | Bond Future | | Sell | 274 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 336 | 330,237.03 |
| R208 On 06/02/2014 | Bond Future | | Sell | 336 | 0.00 |
| R208 On 07/11/2013 | Bond Future | | Buy | 336 | 325,758.25 |
| R208 On 07/11/2013 | Bond Future | | Sell | 336 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Sell | 452 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 452 | 444,327.48 |
| R208 On 07/11/2013 | Bond Future | | Buy | 452 | 438,465.58 |
| R208 On 07/11/2013 | Bond Future | | Sell | 452 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 695 | 683,202.65 |
| R208 On 06/02/2014 | Bond Future | | Sell | 695 | 0.00 |
| R208 On 07/11/2013 | Bond Future | | Buy | 695 | 674,189.34 |
| R208 On 07/11/2013 | Bond Future | | Sell | 695 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Sell | 733 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 733 | 720,557.62 |
| R208 On 07/11/2013 | Bond Future | | Buy | 733 | 711,051.49 |
| R208 On 07/11/2013 | Bond Future | | Sell | 733 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Sell | 866 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 866 | 851,300.00 |
| R208 On 07/11/2013 | Bond Future | | Sell | 866 | 0.00 |
| R208 On 07/11/2013 | Bond Future | | Buy | 866 | 840,069.02 |
| R208 On 06/02/2014 | Bond Future | | Buy | 1,119 | 1,100,005.42 |
| R208 On 06/02/2014 | Bond Future | | Sell | 1,119 | 0.00 |
| R208 On 07/11/2013 | Bond Future | | Buy | 1,119 | 1,085,493.34 |
| R208 On 07/11/2013 | Bond Future | | Sell | 1,119 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Sell | 1,203 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 1,203 | 1,182,579.56 |
| R208 On 07/11/2013 | Bond Future | | Buy | 1,203 | 1,166,978.09 |
| R208 On 07/11/2013 | Bond Future | | Sell | 1,203 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Sell | 1,546 | 0.00 |
| R208 On 06/02/2014 | Bond Future | | Buy | 1,546 | 1,519,483.47 |

| | | | | |
|--------------------|-------------|------|-------|--------------|
| R208 On 07/11/2013 | Bond Future | Buy | 1,546 | 1,498,875.76 |
| R208 On 07/11/2013 | Bond Future | Sell | 1,546 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 1,573 | 1,546,020.38 |
| R208 On 06/02/2014 | Bond Future | Sell | 1,573 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 1,573 | 1,525,052.76 |
| R208 On 07/11/2013 | Bond Future | Sell | 1,573 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 3,250 | 3,193,193.58 |
| R208 On 06/02/2014 | Bond Future | Sell | 3,250 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Sell | 3,250 | 0.00 |
| R208 On 06/02/2014 | Bond Future | Buy | 3,250 | 3,193,193.58 |
| R208 On 07/11/2013 | Bond Future | Sell | 3,250 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 3,250 | 3,152,717.75 |
| R208 On 07/11/2013 | Bond Future | Sell | 3,250 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 3,250 | 3,152,717.75 |
| R208 On 06/02/2014 | Bond Future | Buy | 4,262 | 4,189,654.25 |
| R208 On 06/02/2014 | Bond Future | Sell | 4,262 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Sell | 4,262 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 4,262 | 4,134,381.23 |
| R208 On 06/02/2014 | Bond Future | Buy | 4,397 | 4,321,583.98 |
| R208 On 06/02/2014 | Bond Future | Sell | 4,397 | 0.00 |
| R208 On 07/11/2013 | Bond Future | Buy | 4,397 | 4,262,973.28 |
| R208 On 07/11/2013 | Bond Future | Sell | 4,397 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|---|----------|
| R209 On 06/02/2014 | Bond Future | Sell | 2 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 2 | 1,526.24 |
| R209 On 07/11/2013 | Bond Future | Buy | 2 | 1,505.55 |
| R209 On 07/11/2013 | Bond Future | Sell | 2 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Sell | 4 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 4 | 3,031.51 |
| R209 On 06/02/2014 | Bond Future | Buy | 8 | 6,104.96 |
| R209 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Sell | 8 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 8 | 6,104.96 |
| R209 On 07/11/2013 | Bond Future | Sell | 8 | 0.00 |
| R209 On 07/11/2013 | Bond Future | Buy | 8 | 6,022.19 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------|---------------|------------|-----------------|-------------------------|-----------------------|
| R209 On 07/11/2013 | Bond Future | | Buy | 8 | 6,022.19 |
| R209 On 07/11/2013 | Bond Future | | Sell | 8 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Sell | 9 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 9 | 6,868.08 |
| R209 On 07/11/2013 | Bond Future | | Buy | 9 | 6,774.97 |
| R209 On 07/11/2013 | Bond Future | | Sell | 9 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Sell | 11 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 11 | 8,394.32 |
| R209 On 07/11/2013 | Bond Future | | Buy | 11 | 8,280.51 |
| R209 On 07/11/2013 | Bond Future | | Sell | 11 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 15 | 11,446.80 |
| R209 On 06/02/2014 | Bond Future | | Sell | 15 | 0.00 |
| R209 On 07/11/2013 | Bond Future | | Sell | 15 | 0.00 |
| R209 On 07/11/2013 | Bond Future | | Buy | 15 | 11,291.61 |
| R209 On 06/02/2014 | Bond Future | | Sell | 22 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 22 | 16,788.64 |
| R209 On 07/11/2013 | Bond Future | | Buy | 22 | 16,561.03 |
| R209 On 07/11/2013 | Bond Future | | Sell | 22 | 0.00 |
| R209 On 07/11/2013 | Bond Future | | Buy | 24 | 18,066.58 |
| R209 On 07/11/2013 | Bond Future | | Sell | 24 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Sell | 24 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 24 | 18,314.88 |
| R209 On 07/11/2013 | Bond Future | | Buy | 26 | 19,572.12 |
| R209 On 07/11/2013 | Bond Future | | Sell | 26 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Sell | 26 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 26 | 19,841.12 |
| R209 On 06/02/2014 | Bond Future | | Sell | 37 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Buy | 37 | 28,235.44 |
| R209 On 07/11/2013 | Bond Future | | Buy | 37 | 27,852.64 |
| R209 On 07/11/2013 | Bond Future | | Sell | 37 | 0.00 |
| R209 On 06/02/2014 | Bond Future | | Sell | 141 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------------|
| R209 On 06/02/2014 | Bond Future | Buy | 141 | 107,214.74 |
| R209 On 07/11/2013 | Bond Future | Buy | 141 | 105,735.83 |
| R209 On 07/11/2013 | Bond Future | Sell | 141 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 182 | 138,887.82 |
| R209 On 06/02/2014 | Bond Future | Sell | 182 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Sell | 182 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 182 | 138,887.82 |
| R209 On 07/11/2013 | Bond Future | Sell | 182 | 0.00 |
| R209 On 07/11/2013 | Bond Future | Buy | 182 | 137,004.87 |
| R209 On 07/11/2013 | Bond Future | Buy | 182 | 137,004.87 |
| R209 On 07/11/2013 | Bond Future | Sell | 182 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 207 | 157,965.82 |
| R209 On 06/02/2014 | Bond Future | Sell | 207 | 0.00 |
| R209 On 07/11/2013 | Bond Future | Sell | 207 | 0.00 |
| R209 On 07/11/2013 | Bond Future | Buy | 207 | 155,824.22 |
| R209 On 06/02/2014 | Bond Future | Sell | 221 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 221 | 168,649.50 |
| R209 On 07/11/2013 | Bond Future | Buy | 221 | 166,363.05 |
| R209 On 07/11/2013 | Bond Future | Sell | 221 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Sell | 272 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 272 | 207,568.61 |
| R209 On 07/11/2013 | Bond Future | Buy | 272 | 204,754.53 |
| R209 On 07/11/2013 | Bond Future | Sell | 272 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Sell | 378 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 378 | 287,426.74 |
| R209 On 07/11/2013 | Bond Future | Buy | 378 | 283,462.01 |
| R209 On 07/11/2013 | Bond Future | Sell | 378 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Sell | 402 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 402 | 306,774.20 |
| R209 On 06/02/2014 | Bond Future | Sell | 402 | 0.00 |
| R209 On 06/02/2014 | Bond Future | Buy | 402 | 306,774.20 |
| R209 On 07/11/2013 | Bond Future | Sell | 402 | 0.00 |
| R209 On 07/11/2013 | Bond Future | Buy | 402 | 302,615.15 |
| R209 On 07/11/2013 | Bond Future | Buy | 402 | 302,615.15 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R209 On 07/11/2013 | | | Sell | 402 | 0.00 |
| R209 On 07/11/2013 | | | Buy | 412 | 310,142.89 |
| R209 On 07/11/2013 | | | Sell | 412 | 0.00 |
| R209 On 06/02/2014 | | | Buy | 412 | 314,405.40 |
| R209 On 06/02/2014 | | | Sell | 412 | 0.00 |
| R209 On 07/11/2013 | | | Sell | 814 | 0.00 |
| R209 On 07/11/2013 | | | Buy | 814 | 612,758.04 |
| R209 On 06/02/2014 | | | Sell | 814 | 0.00 |
| R209 On 06/02/2014 | | | Buy | 814 | 621,179.60 |
| R209 On 06/02/2014 | | | Sell | 1,019 | 0.00 |
| R209 On 06/02/2014 | | | Buy | 1,019 | 774,835.58 |
| R209 On 07/11/2013 | | | Buy | 1,019 | 764,147.59 |
| R209 On 07/11/2013 | | | Sell | 1,019 | 0.00 |
| R209 On 06/02/2014 | | | Buy | 1,538 | 1,169,187.60 |
| R209 On 06/02/2014 | | | Sell | 1,538 | 0.00 |
| R209 On 06/02/2014 | | | Sell | 1,538 | 0.00 |
| R209 On 06/02/2014 | | | Buy | 1,538 | 1,169,477.05 |
| R209 On 07/11/2013 | | | Buy | 1,538 | 1,153,639.34 |
| R209 On 07/11/2013 | | | Sell | 1,538 | 0.00 |
| R209 On 07/11/2013 | | | Buy | 1,538 | 1,153,345.43 |
| R209 On 07/11/2013 | | | Sell | 1,538 | 0.00 |
| R210 Bond Future | | | | | |
| R210 On 07/11/2013 | | | Sell | 82 | 0.00 |
| R210 On 07/11/2013 | | | Buy | 82 | 130,730.96 |
| R210 On 07/11/2013 | | | Buy | 82 | 130,730.96 |
| R210 On 07/11/2013 | | | Sell | 82 | 0.00 |
| R210 On 06/02/2014 | | | Sell | 82 | 0.00 |
| R210 On 06/02/2014 | | | Buy | 82 | 132,524.30 |
| R210 On 06/02/2014 | | | Sell | 82 | 0.00 |
| R210 On 06/02/2014 | | | Buy | 82 | 132,524.30 |
| R211 Bond Future | | | | | |

| | | | | |
|-------------------------|-------------|------|-----|------------|
| R211 On 06/02/2014 | Bond Future | Buy | 552 | 711,605.28 |
| R211 On 06/02/2014 | Bond Future | Sell | 552 | 0.00 |
| R211 On 06/02/2014 | Bond Future | Buy | 552 | 711,605.28 |
| R211 On 06/02/2014 | Bond Future | Sell | 552 | 0.00 |
| R211 On 07/11/2013 | Bond Future | Buy | 552 | 710,893.20 |
| R211 On 07/11/2013 | Bond Future | Sell | 552 | 0.00 |
| R211 On 07/11/2013 | Bond Future | Sell | 552 | 0.00 |
| R211 On 07/11/2013 | Bond Future | Buy | 552 | 710,893.20 |
| R212 Bond Future | | | | |
| R212 On 07/11/2013 | Bond Future | Buy | 32 | 42,153.92 |
| R212 On 07/11/2013 | Bond Future | Sell | 32 | 0.00 |
| R212 On 07/11/2013 | Bond Future | Buy | 32 | 42,153.92 |
| R212 On 07/11/2013 | Bond Future | Sell | 32 | 0.00 |
| R212 On 06/02/2014 | Bond Future | Buy | 32 | 42,202.24 |
| R212 On 06/02/2014 | Bond Future | Sell | 32 | 0.00 |
| R212 On 06/02/2014 | Bond Future | Sell | 32 | 0.00 |
| R212 On 06/02/2014 | Bond Future | Buy | 32 | 42,202.24 |
| R213 Bond Future | | | | |
| R213 On 06/02/2014 | Bond Future | Sell | 7 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Buy | 7 | 6,107.25 |
| R213 On 07/11/2013 | Bond Future | Buy | 7 | 6,024.46 |
| R213 On 07/11/2013 | Bond Future | Sell | 7 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Sell | 62 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Buy | 62 | 53,918.68 |
| R213 On 07/11/2013 | Bond Future | Buy | 62 | 53,177.84 |
| R213 On 07/11/2013 | Bond Future | Sell | 62 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Sell | 77 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Buy | 77 | 67,179.80 |
| R213 On 07/11/2013 | Bond Future | Buy | 77 | 66,269.10 |
| R213 On 07/11/2013 | Bond Future | Sell | 77 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Buy | 84 | 73,287.05 |
| R213 On 06/02/2014 | Bond Future | Sell | 84 | 0.00 |
| R213 On 07/11/2013 | Bond Future | Buy | 84 | 72,293.57 |
| R213 On 07/11/2013 | Bond Future | Sell | 84 | 0.00 |
| R213 On 06/02/2014 | Bond Future | Sell | 163 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------|--------|-----|----------|------------------|----------------|
| R213 On 06/02/2014 | | | Buy | 163 | 141,753.94 |
| R213 On 07/11/2013 | | | Buy | 163 | 139,806.26 |
| R213 On 07/11/2013 | | | Sell | 163 | 0.00 |
| R213 On 06/02/2014 | | | Buy | 217 | 188,220.96 |
| R213 On 06/02/2014 | | | Sell | 217 | 0.00 |
| R213 On 06/02/2014 | | | Sell | 217 | 0.00 |
| R213 On 06/02/2014 | | | Buy | 217 | 188,220.96 |
| R213 On 07/11/2013 | | | Buy | 217 | 185,741.80 |
| R213 On 07/11/2013 | | | Sell | 217 | 0.00 |
| R213 On 07/11/2013 | | | Buy | 217 | 185,741.80 |
| R213 On 07/11/2013 | | | Sell | 217 | 0.00 |
| R213 On 06/02/2014 | | | Sell | 410 | 0.00 |
| R213 On 06/02/2014 | | | Buy | 410 | 356,559.00 |
| R213 On 07/11/2013 | | | Buy | 410 | 351,659.91 |
| R213 On 07/11/2013 | | | Sell | 410 | 0.00 |
| R213 On 06/02/2014 | | | Sell | 635 | 0.00 |
| R213 On 06/02/2014 | | | Buy | 635 | 552,231.62 |
| R213 On 06/02/2014 | | | Sell | 635 | 0.00 |
| R213 On 06/02/2014 | | | Buy | 635 | 552,109.96 |
| R213 On 07/11/2013 | | | Sell | 635 | 0.00 |
| R213 On 07/11/2013 | | | Buy | 635 | 544,767.77 |
| R213 On 07/11/2013 | | | Buy | 635 | 544,644.01 |
| R213 On 07/11/2013 | | | Sell | 635 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 07/11/2013 | | | Sell | 14 | 0.00 |
| R214 On 07/11/2013 | | | Buy | 14 | 10,606.19 |
| R214 On 07/11/2013 | | | Buy | 14 | 10,606.19 |
| R214 On 07/11/2013 | | | Sell | 14 | 0.00 |
| R214 On 06/02/2014 | | | Sell | 14 | 0.00 |
| R214 On 06/02/2014 | | | Buy | 14 | 10,751.95 |
| R214 On 06/02/2014 | | | Sell | 14 | 0.00 |

| | | | | |
|-------------------------|-------------|------|-----|------------|
| R214 On 06/02/2014 | Bond Future | Buy | 14 | 10,751.95 |
| R214 On 06/02/2014 | Bond Future | Buy | 500 | 385,609.75 |
| R214 On 06/02/2014 | Bond Future | Sell | 500 | 0.00 |
| R248 Bond Future | | | | |
| R248 On 06/02/2014 | Bond Future | Sell | 80 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Buy | 80 | 78,934.09 |
| R248 On 07/11/2013 | Bond Future | Buy | 80 | 77,845.09 |
| R248 On 07/11/2013 | Bond Future | Sell | 80 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Sell | 207 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Buy | 207 | 204,241.95 |
| R248 On 07/11/2013 | Bond Future | Buy | 207 | 201,424.17 |
| R248 On 07/11/2013 | Bond Future | Sell | 207 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Sell | 578 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Buy | 578 | 570,298.79 |
| R248 On 07/11/2013 | Bond Future | Buy | 578 | 562,430.76 |
| R248 On 07/11/2013 | Bond Future | Sell | 578 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Buy | 865 | 853,262.64 |
| R248 On 06/02/2014 | Bond Future | Sell | 865 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Sell | 865 | 0.00 |
| R248 On 06/02/2014 | Bond Future | Buy | 865 | 853,474.83 |
| R248 On 07/11/2013 | Bond Future | Buy | 865 | 841,916.00 |
| R248 On 07/11/2013 | Bond Future | Sell | 865 | 0.00 |
| R248 On 07/11/2013 | Bond Future | Buy | 865 | 841,700.01 |
| R248 On 07/11/2013 | Bond Future | Sell | 865 | 0.00 |

Grand Total for Daily Detailed Turnover:

406,955

438,432,338.72