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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/05/2014

TO DATE : 05/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 08/05/2014			Index Future		
			Buy	23	102,110.34
ALBI On 08/05/2014			Index Future		
			Sell	23	0.00
ALBI On 07/08/2014			Index Future		
			Sell	23	0.00
ALBI On 07/08/2014			Index Future		
			Buy	23	103,738.28
ALBI On 08/05/2014			Index Future		
			Buy	32	142,066.56
ALBI On 08/05/2014			Index Future		
			Sell	32	0.00
ALBI On 07/08/2014			Index Future		
			Sell	32	0.00
ALBI On 07/08/2014			Index Future		
			Buy	32	144,331.52
ALBI On 08/05/2014			Index Future		
			Buy	98	435,078.84
ALBI On 08/05/2014			Index Future		
			Sell	98	0.00
ALBI On 07/08/2014			Index Future		
			Sell	98	0.00
ALBI On 07/08/2014			Index Future		
			Buy	98	442,015.28
ALBI On 08/05/2014			Index Future		
			Buy	153	679,255.74
ALBI On 08/05/2014			Index Future		
			Sell	153	0.00

ALBI On 08/05/2014	Index Future	Buy	153	679,332.24
ALBI On 08/05/2014	Index Future	Sell	153	0.00
ALBI On 07/08/2014	Index Future	Sell	153	0.00
ALBI On 07/08/2014	Index Future	Buy	153	690,085.08
ALBI On 07/08/2014	Index Future	Buy	153	689,687.28
ALBI On 07/08/2014	Index Future	Sell	153	0.00

Govi Total Return Index

GOVI On 08/05/2014	GOVI	Buy	149	659,952.29
GOVI On 08/05/2014	GOVI	Sell	149	0.00
GOVI On 08/05/2014	GOVI	Buy	149	659,952.29
GOVI On 08/05/2014	GOVI	Sell	149	0.00
GOVI On 07/08/2014	GOVI	Buy	149	669,968.07
GOVI On 07/08/2014	GOVI	Sell	149	0.00
GOVI On 07/08/2014	GOVI	Sell	149	0.00
GOVI On 07/08/2014	GOVI	Buy	149	669,968.07

New Inflation Linked Index

IGOV On 07/08/2014	Index Future	Sell	1	0.00
IGOV On 07/08/2014	Index Future	Buy	1	2,126.65
IGOV On 08/05/2014	Index Future	Buy	1	2,092.26
IGOV On 08/05/2014	Index Future	Sell	1	0.00
IGOV On 07/08/2014	Index Future	Sell	16	0.00
IGOV On 07/08/2014	Index Future	Buy	16	34,026.40
IGOV On 08/05/2014	Index Future	Buy	16	33,476.16
IGOV On 08/05/2014	Index Future	Sell	16	0.00
IGOV On 07/08/2014	Index Future	Sell	29	0.00
IGOV On 07/08/2014	Index Future	Buy	29	61,672.85
IGOV On 08/05/2014	Index Future	Buy	29	60,675.54
IGOV On 08/05/2014	Index Future	Sell	29	0.00
IGOV On 07/08/2014	Index Future	Buy	46	97,747.70
IGOV On 07/08/2014	Index Future	Sell	46	0.00
IGOV On 07/08/2014	Index Future	Sell	46	0.00
IGOV On 07/08/2014	Index Future	Buy	46	97,825.90
IGOV On 08/05/2014	Index Future	Buy	46	96,243.96
IGOV On 08/05/2014	Index Future	Sell	46	0.00
IGOV On 08/05/2014	Index Future	Buy	46	96,266.96
IGOV On 08/05/2014	Index Future	Sell	46	0.00

R186 Bond Future

R186 On 08/05/2014	Bond Future	Buy	2	240.02
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	2	240.02
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	3	360.03
R186 On 08/05/2014	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 08/05/2014			Buy	4	480.04
R186 On 08/05/2014			Sell	4	0.00
R186 On 08/05/2014			Sell	6	0.00
R186 On 08/05/2014			Buy	6	721.27
R186 On 07/08/2014			Buy	6	700.04
R186 On 07/08/2014			Sell	6	0.00
R186 On 08/05/2014			Sell	10	0.00
R186 On 08/05/2014			Buy	10	1,202.11
R186 On 07/08/2014			Buy	10	1,166.74
R186 On 07/08/2014			Sell	10	0.00
R186 On 08/05/2014			Sell	12	0.00
R186 On 08/05/2014			Buy	12	1,442.54
R186 On 07/08/2014			Buy	12	1,400.09
R186 On 07/08/2014			Sell	12	0.00
R186 On 08/05/2014			Buy	13	1,560.14
R186 On 08/05/2014			Sell	13	0.00
R186 On 08/05/2014			Sell	15	0.00
R186 On 08/05/2014			Buy	15	1,803.17
R186 On 07/08/2014			Buy	15	1,750.11
R186 On 07/08/2014			Sell	15	0.00
R186 On 08/05/2014			Sell	16	0.00
R186 On 08/05/2014			Buy	16	1,923.38
R186 On 08/05/2014			Buy	16	1,920.17
R186 On 08/05/2014			Sell	16	0.00
R186 On 07/08/2014			Buy	16	1,866.78
R186 On 07/08/2014			Sell	16	0.00
R186 On 08/05/2014			Sell	17	0.00
R186 On 08/05/2014			Buy	17	2,043.59
R186 On 07/08/2014			Buy	17	1,983.45
R186 On 07/08/2014			Sell	17	0.00
R186 On 08/05/2014			Sell	18	0.00
R186 On 08/05/2014			Buy	18	2,163.81
R186 On 07/08/2014			Buy	18	2,100.13
R186 On 07/08/2014			Sell	18	0.00
R186 On 08/05/2014			Sell	20	0.00
R186 On 08/05/2014			Buy	20	2,404.23
R186 On 08/05/2014			Sell	20	0.00
R186 On 08/05/2014			Buy	20	2,404.23
R186 On 08/05/2014			Sell	20	0.00
R186 On 08/05/2014			Buy	20	2,404.23
R186 On 08/05/2014			Sell	20	0.00
R186 On 08/05/2014			Buy	20	2,404.23

R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,333.48
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,333.48
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,333.48
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,333.48
R186 On 08/05/2014	Bond Future	Sell	21	0.00
R186 On 08/05/2014	Bond Future	Buy	21	2,524.44
R186 On 08/05/2014	Bond Future	Sell	21	0.00
R186 On 08/05/2014	Bond Future	Buy	21	2,524.44
R186 On 07/08/2014	Bond Future	Sell	21	0.00
R186 On 07/08/2014	Bond Future	Buy	21	2,450.15
R186 On 07/08/2014	Bond Future	Sell	21	0.00
R186 On 07/08/2014	Bond Future	Buy	21	2,450.15
R186 On 08/05/2014	Bond Future	Sell	23	0.00
R186 On 08/05/2014	Bond Future	Buy	23	2,764.86
R186 On 07/08/2014	Bond Future	Buy	23	2,683.50
R186 On 07/08/2014	Bond Future	Sell	23	0.00
R186 On 08/05/2014	Bond Future	Sell	25	0.00
R186 On 08/05/2014	Bond Future	Buy	25	3,005.29
R186 On 07/08/2014	Bond Future	Buy	25	2,916.85
R186 On 07/08/2014	Bond Future	Sell	25	0.00
R186 On 08/05/2014	Bond Future	Sell	27	0.00
R186 On 08/05/2014	Bond Future	Buy	27	3,245.71
R186 On 08/05/2014	Bond Future	Buy	27	3,240.28
R186 On 08/05/2014	Bond Future	Sell	27	0.00
R186 On 07/08/2014	Bond Future	Buy	27	3,150.19
R186 On 07/08/2014	Bond Future	Sell	27	0.00
R186 On 08/05/2014	Bond Future	Sell	29	0.00
R186 On 08/05/2014	Bond Future	Buy	29	3,486.13
R186 On 07/08/2014	Bond Future	Buy	29	3,383.54
R186 On 07/08/2014	Bond Future	Sell	29	0.00
R186 On 08/05/2014	Bond Future	Buy	33	3,960.34
R186 On 08/05/2014	Bond Future	Sell	33	0.00
R186 On 08/05/2014	Bond Future	Sell	37	0.00
R186 On 08/05/2014	Bond Future	Buy	37	4,447.82
R186 On 07/08/2014	Bond Future	Buy	37	4,316.93
R186 On 07/08/2014	Bond Future	Sell	37	0.00
R186 On 08/05/2014	Bond Future	Sell	39	0.00
R186 On 08/05/2014	Bond Future	Buy	39	4,688.25
R186 On 07/08/2014	Bond Future	Buy	39	4,550.28
R186 On 07/08/2014	Bond Future	Sell	39	0.00
R186 On 08/05/2014	Bond Future	Sell	41	0.00
R186 On 08/05/2014	Bond Future	Buy	41	4,928.67

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 08/05/2014			Sell	41	0.00
R186 On 08/05/2014			Buy	41	4,928.67
R186 On 07/08/2014			Buy	41	4,783.63
R186 On 07/08/2014			Sell	41	0.00
R186 On 07/08/2014			Buy	41	4,783.63
R186 On 07/08/2014			Sell	41	0.00
R186 On 07/08/2014			Buy	41	4,783.63
R186 On 07/08/2014			Sell	41	0.00
R186 On 08/05/2014			Sell	42	0.00
R186 On 08/05/2014			Buy	42	5,048.88
R186 On 07/08/2014			Buy	42	4,900.30
R186 On 07/08/2014			Sell	42	0.00
R186 On 08/05/2014			Sell	51	0.00
R186 On 08/05/2014			Buy	51	6,130.78
R186 On 07/08/2014			Buy	51	5,950.36
R186 On 07/08/2014			Sell	51	0.00
R186 On 08/05/2014			Sell	54	0.00
R186 On 08/05/2014			Buy	54	6,491.42
R186 On 07/08/2014			Buy	54	6,300.39
R186 On 07/08/2014			Sell	54	0.00
R186 On 08/05/2014			Sell	58	0.00
R186 On 08/05/2014			Buy	58	6,972.27
R186 On 07/08/2014			Buy	58	6,767.08
R186 On 07/08/2014			Sell	58	0.00
R186 On 08/05/2014			Sell	64	0.00
R186 On 08/05/2014			Buy	64	7,693.53
R186 On 07/08/2014			Buy	64	7,467.12
R186 On 07/08/2014			Sell	64	0.00
R186 On 08/05/2014			Sell	66	0.00
R186 On 08/05/2014			Buy	66	7,933.96
R186 On 07/08/2014			Buy	66	7,700.47
R186 On 07/08/2014			Sell	66	0.00
R186 On 08/05/2014			Sell	70	0.00
R186 On 08/05/2014			Buy	70	8,414.80
R186 On 08/05/2014			Sell	70	0.00
R186 On 08/05/2014			Buy	70	8,414.80
R186 On 07/08/2014			Buy	70	8,167.17
R186 On 07/08/2014			Sell	70	0.00
R186 On 07/08/2014			Buy	70	8,167.17
R186 On 07/08/2014			Sell	70	0.00
R186 On 08/05/2014			Sell	72	0.00
R186 On 08/05/2014			Buy	72	8,655.23

R186 On 07/08/2014	Bond Future	Buy	72	8,400.52
R186 On 07/08/2014	Bond Future	Sell	72	0.00
R186 On 08/05/2014	Bond Future	Sell	91	0.00
R186 On 08/05/2014	Bond Future	Buy	91	10,939.24
R186 On 08/05/2014	Bond Future	Sell	91	0.00
R186 On 08/05/2014	Bond Future	Buy	91	10,939.24
R186 On 07/08/2014	Bond Future	Buy	91	10,617.32
R186 On 07/08/2014	Bond Future	Sell	91	0.00
R186 On 08/05/2014	Bond Future	Sell	95	0.00
R186 On 08/05/2014	Bond Future	Buy	95	11,420.09
R186 On 07/08/2014	Bond Future	Buy	95	11,084.01
R186 On 07/08/2014	Bond Future	Sell	95	0.00
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Buy	100	12,001.04
R186 On 08/05/2014	Bond Future	Buy	100	12,001.04
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Buy	100	12,021.15
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,667.38
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Sell	108	0.00
R186 On 08/05/2014	Bond Future	Sell	108	0.00
R186 On 08/05/2014	Bond Future	Buy	108	12,982.84
R186 On 08/05/2014	Bond Future	Buy	108	12,982.84
R186 On 07/08/2014	Bond Future	Buy	108	12,600.77
R186 On 07/08/2014	Bond Future	Sell	108	0.00
R186 On 08/05/2014	Bond Future	Buy	125	15,026.43
R186 On 08/05/2014	Bond Future	Sell	125	0.00
R186 On 07/08/2014	Bond Future	Buy	125	14,584.23
R186 On 07/08/2014	Bond Future	Sell	125	0.00
R186 On 08/05/2014	Bond Future	Sell	156	0.00
R186 On 08/05/2014	Bond Future	Buy	156	18,752.99
R186 On 07/08/2014	Bond Future	Buy	156	18,201.12
R186 On 07/08/2014	Bond Future	Sell	156	0.00
R186 On 08/05/2014	Bond Future	Sell	177	0.00
R186 On 08/05/2014	Bond Future	Buy	177	21,277.43
R186 On 07/08/2014	Bond Future	Buy	177	20,651.27
R186 On 07/08/2014	Bond Future	Sell	177	0.00
R186 On 08/05/2014	Bond Future	Sell	281	0.00
R186 On 08/05/2014	Bond Future	Buy	281	33,779.42
R186 On 07/08/2014	Bond Future	Buy	281	32,785.34
R186 On 07/08/2014	Bond Future	Sell	281	0.00
R186 On 08/05/2014	Bond Future	Sell	325	0.00
R186 On 08/05/2014	Bond Future	Buy	325	39,068.73
R186 On 07/08/2014	Bond Future	Buy	325	37,918.99
R186 On 07/08/2014	Bond Future	Sell	325	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 08/05/2014			Sell	350	0.00
R186 On 08/05/2014			Buy	350	42,074.01
R186 On 07/08/2014			Buy	350	40,835.84
R186 On 07/08/2014			Sell	350	0.00
R186 On 08/05/2014			Sell	420	0.00
R186 On 08/05/2014			Buy	420	50,488.82
R186 On 07/08/2014			Buy	420	49,003.00
R186 On 07/08/2014			Sell	420	0.00
R186 On 08/05/2014			Sell	597	0.00
R186 On 08/05/2014			Buy	597	71,766.25
R186 On 07/08/2014			Buy	597	69,654.27
R186 On 07/08/2014			Sell	597	0.00
R186 On 08/05/2014			Sell	600	0.00
R186 On 08/05/2014			Buy	600	72,006.24
R186 On 08/05/2014			Sell	611	0.00
R186 On 08/05/2014			Buy	611	73,449.21
R186 On 07/08/2014			Buy	611	71,287.70
R186 On 07/08/2014			Sell	611	0.00
R186 On 08/05/2014			Buy	700	84,148.03
R186 On 08/05/2014			Sell	700	0.00
R186 On 08/05/2014			Buy	700	84,148.03
R186 On 08/05/2014			Sell	700	0.00
R186 On 07/08/2014			Buy	700	81,671.67
R186 On 07/08/2014			Sell	700	0.00
R186 On 07/08/2014			Buy	700	81,671.67
R186 On 07/08/2014			Sell	700	0.00
R186 On 07/08/2014			Buy	700	81,671.67
R186 On 07/08/2014			Sell	700	0.00
R186 On 08/05/2014			Sell	787	0.00
R186 On 08/05/2014			Buy	787	94,606.43
R186 On 07/08/2014			Buy	787	91,822.30
R186 On 07/08/2014			Sell	787	0.00
R186 On 07/08/2014	8.25	Call	Buy	1,200	10,178.10
R186 On 07/08/2014	8.25	Call	Sell	1,200	0.00
R186 On 07/08/2014	8.25	Call	Buy	1,200	10,178.10
R186 On 07/08/2014	8.25	Call	Sell	1,200	0.00
R186 On 08/05/2014			Sell	1,203	0.00
R186 On 08/05/2014			Buy	1,203	144,614.40
R186 On 07/08/2014			Buy	1,203	140,358.61
R186 On 07/08/2014			Sell	1,203	0.00
R186 On 08/05/2014			Sell	2,012	0.00
R186 On 08/05/2014			Buy	2,012	241,865.48

R186 On 07/08/2014	Bond Future	Buy	2,012	234,747.73
R186 On 07/08/2014	Bond Future	Sell	2,012	0.00
R186 On 08/05/2014	Bond Future	Sell	3,860	0.00
R186 On 08/05/2014	Bond Future	Buy	3,860	464,016.27
R186 On 07/08/2014	Bond Future	Buy	3,860	450,360.95
R186 On 07/08/2014	Bond Future	Sell	3,860	0.00
R186 On 08/05/2014	Bond Future	Sell	4,638	0.00
R186 On 08/05/2014	Bond Future	Buy	4,638	557,540.80
R186 On 07/08/2014	Bond Future	Buy	4,638	541,133.18
R186 On 07/08/2014	Bond Future	Sell	4,638	0.00
R186 On 08/05/2014	Bond Future	Sell	4,712	0.00
R186 On 08/05/2014	Bond Future	Buy	4,712	567,245.92
R186 On 08/05/2014	Bond Future	Sell	4,712	0.00
R186 On 08/05/2014	Bond Future	Buy	4,712	567,245.92
R186 On 07/08/2014	Bond Future	Buy	4,712	550,441.37
R186 On 07/08/2014	Bond Future	Buy	4,712	550,441.37
R186 On 07/08/2014	Bond Future	Sell	4,712	0.00
R186 On 07/08/2014	Bond Future	Sell	4,712	0.00
R186 On 08/05/2014	Bond Future	Sell	16,220	0.00
R186 On 08/05/2014	Bond Future	Buy	16,220	1,949,830.04
R186 On 07/08/2014	Bond Future	Buy	16,220	1,892,449.36
R186 On 07/08/2014	Bond Future	Sell	16,220	0.00

R2023 Bond Future

R023 On 07/08/2014	Bond Future	Buy	2	199.42
R023 On 07/08/2014	Bond Future	Sell	2	0.00
R023 On 08/05/2014	Bond Future	Sell	2	0.00
R023 On 08/05/2014	Bond Future	Buy	2	196.55
R023 On 07/08/2014	Bond Future	Buy	3	299.14
R023 On 07/08/2014	Bond Future	Sell	3	0.00
R023 On 07/08/2014	Bond Future	Buy	3	299.14
R023 On 07/08/2014	Bond Future	Sell	3	0.00
R023 On 08/05/2014	Bond Future	Sell	3	0.00
R023 On 08/05/2014	Bond Future	Buy	3	294.83
R023 On 08/05/2014	Bond Future	Sell	3	0.00
R023 On 08/05/2014	Bond Future	Buy	3	294.83
R023 On 07/08/2014	Bond Future	Buy	4	398.85
R023 On 07/08/2014	Bond Future	Sell	4	0.00
R023 On 08/05/2014	Bond Future	Sell	4	0.00
R023 On 08/05/2014	Bond Future	Buy	4	393.11
R023 On 07/08/2014	Bond Future	Buy	5	498.56
R023 On 07/08/2014	Bond Future	Sell	5	0.00
R023 On 08/05/2014	Bond Future	Sell	5	0.00
R023 On 08/05/2014	Bond Future	Buy	5	491.38
R023 On 07/08/2014	Bond Future	Buy	6	598.27
R023 On 07/08/2014	Bond Future	Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 08/05/2014			Sell	6	0.00
R023 On 08/05/2014			Buy	6	589.66
R023 On 07/08/2014			Buy	7	697.99
R023 On 07/08/2014			Sell	7	0.00
R023 On 08/05/2014			Sell	7	0.00
R023 On 08/05/2014			Buy	7	687.94
R023 On 07/08/2014			Buy	8	797.70
R023 On 07/08/2014			Sell	8	0.00
R023 On 08/05/2014			Sell	8	0.00
R023 On 08/05/2014			Buy	8	786.21
R023 On 07/08/2014			Buy	20	1,994.25
R023 On 07/08/2014			Sell	20	0.00
R023 On 08/05/2014			Sell	20	0.00
R023 On 08/05/2014			Buy	20	1,965.53
R023 On 07/08/2014			Buy	28	2,791.95
R023 On 07/08/2014			Sell	28	0.00
R023 On 08/05/2014			Sell	28	0.00
R023 On 08/05/2014			Buy	28	2,751.75
R023 On 07/08/2014			Buy	250	24,928.11
R023 On 07/08/2014			Sell	250	0.00
R023 On 08/05/2014			Sell	250	0.00
R023 On 08/05/2014			Buy	250	24,569.19
R023 On 07/08/2014			Buy	429	42,776.63
R023 On 07/08/2014			Sell	429	0.00
R023 On 08/05/2014			Sell	429	0.00
R023 On 08/05/2014			Buy	429	42,160.72
R023 On 07/08/2014			Buy	480	47,861.97
R023 On 07/08/2014			Sell	480	0.00
R023 On 08/05/2014			Sell	480	0.00
R023 On 08/05/2014			Buy	480	47,172.84
R023 On 07/08/2014			Buy	651	64,912.79
R023 On 07/08/2014			Sell	651	0.00
R023 On 08/05/2014			Sell	651	0.00
R023 On 08/05/2014			Buy	651	63,978.16
R023 On 07/08/2014			Buy	7,850	782,742.58
R023 On 07/08/2014			Sell	7,850	0.00
R023 On 08/05/2014			Sell	7,850	0.00
R023 On 08/05/2014			Buy	7,850	771,472.41
R023 On 07/08/2014			Sell	9,746	0.00
R023 On 07/08/2014			Buy	9,746	971,797.34
R023 On 07/08/2014			Sell	9,746	0.00
R023 On 07/08/2014			Buy	9,746	971,797.34

R023 On 08/05/2014	Bond Future	Sell	9,746	0.00
R023 On 08/05/2014	Bond Future	Buy	9,746	957,805.11

R203 Bond Future

R203 On 07/08/2014	Bond Future	Buy	3	314.89
R203 On 07/08/2014	Bond Future	Sell	3	0.00
R203 On 07/08/2014	Bond Future	Buy	3	314.89
R203 On 07/08/2014	Bond Future	Sell	3	0.00
R203 On 08/05/2014	Bond Future	Sell	3	0.00
R203 On 08/05/2014	Bond Future	Buy	3	310.35
R203 On 08/05/2014	Bond Future	Sell	3	0.00
R203 On 08/05/2014	Bond Future	Buy	3	310.35
R203 On 07/08/2014	Bond Future	Buy	4	419.85
R203 On 07/08/2014	Bond Future	Sell	4	0.00
R203 On 07/08/2014	Bond Future	Buy	4	419.85
R203 On 07/08/2014	Bond Future	Sell	4	0.00
R203 On 08/05/2014	Bond Future	Sell	4	0.00
R203 On 08/05/2014	Bond Future	Buy	4	413.81
R203 On 08/05/2014	Bond Future	Sell	4	0.00
R203 On 08/05/2014	Bond Future	Buy	4	413.81
R203 On 07/08/2014	Bond Future	Buy	5	524.81
R203 On 07/08/2014	Bond Future	Sell	5	0.00
R203 On 07/08/2014	Bond Future	Buy	5	524.81
R203 On 07/08/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Buy	5	517.26
R203 On 08/05/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Buy	5	517.26
R203 On 07/08/2014	Bond Future	Buy	6	629.78
R203 On 07/08/2014	Bond Future	Sell	6	0.00
R203 On 07/08/2014	Bond Future	Buy	6	629.78
R203 On 07/08/2014	Bond Future	Sell	6	0.00
R203 On 07/08/2014	Bond Future	Buy	6	629.78
R203 On 07/08/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Buy	6	620.71
R203 On 08/05/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Sell	6	0.00
R203 On 08/05/2014	Bond Future	Buy	6	620.71
R203 On 08/05/2014	Bond Future	Buy	6	620.71
R203 On 07/08/2014	Bond Future	Buy	11	1,154.59
R203 On 07/08/2014	Bond Future	Sell	11	0.00
R203 On 08/05/2014	Bond Future	Sell	11	0.00
R203 On 08/05/2014	Bond Future	Buy	11	1,137.97
R203 On 07/08/2014	Bond Future	Buy	18	1,889.52
R203 On 07/08/2014	Bond Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 08/05/2014			Sell	18	0.00
R203 On 08/05/2014			Buy	18	1,862.29
R203 On 07/08/2014			Buy	28	2,939.25
R203 On 07/08/2014			Sell	28	0.00
R203 On 08/05/2014			Sell	28	0.00
R203 On 08/05/2014			Buy	28	2,896.90
R203 On 07/08/2014			Buy	38	3,988.99
R203 On 07/08/2014			Sell	38	0.00
R203 On 08/05/2014			Sell	38	0.00
R203 On 08/05/2014			Buy	38	3,931.50
R203 On 07/08/2014			Buy	46	4,828.29
R203 On 07/08/2014			Sell	46	0.00
R203 On 08/05/2014			Sell	46	0.00
R203 On 08/05/2014			Buy	46	4,758.77
R203 On 07/08/2014			Buy	55	5,773.53
R203 On 07/08/2014			Sell	55	0.00
R203 On 08/05/2014			Sell	55	0.00
R203 On 08/05/2014			Buy	55	5,690.33
R203 On 07/08/2014			Sell	59	0.00
R203 On 07/08/2014			Buy	59	6,193.43
R203 On 08/05/2014			Sell	59	0.00
R203 On 08/05/2014			Buy	59	6,104.17
R203 On 07/08/2014			Buy	70	7,347.39
R203 On 07/08/2014			Sell	70	0.00
R203 On 08/05/2014			Sell	70	0.00
R203 On 08/05/2014			Buy	70	7,241.60
R203 On 07/08/2014			Buy	90	9,446.65
R203 On 07/08/2014			Sell	90	0.00
R203 On 08/05/2014			Sell	90	0.00
R203 On 08/05/2014			Buy	90	9,310.63
R203 On 07/08/2014			Buy	100	10,496.28
R203 On 07/08/2014			Sell	100	0.00
R203 On 08/05/2014			Sell	100	0.00
R203 On 08/05/2014			Buy	100	10,345.14
R203 On 07/08/2014			Buy	125	13,120.35
R203 On 07/08/2014			Sell	125	0.00
R203 On 08/05/2014			Sell	125	0.00
R203 On 08/05/2014			Buy	125	12,931.43
R203 On 07/08/2014			Buy	166	17,423.82
R203 On 07/08/2014			Sell	166	0.00
R203 On 08/05/2014			Sell	166	0.00
R203 On 08/05/2014			Buy	166	17,172.94

R203 On 07/08/2014	Bond Future	Sell	198	0.00
R203 On 07/08/2014	Bond Future	Buy	198	20,784.72
R203 On 08/05/2014	Bond Future	Sell	198	0.00
R203 On 08/05/2014	Bond Future	Buy	198	20,485.19
R203 On 07/08/2014	Bond Future	Buy	650	68,225.79
R203 On 08/05/2014	Bond Future	Sell	650	0.00
R203 On 07/08/2014	Bond Future	Sell	650	0.00
R203 On 08/05/2014	Bond Future	Buy	650	67,243.44

R2037 Bond Future

2037 On 07/08/2014	Bond Future	Sell	14	0.00
2037 On 07/08/2014	Bond Future	Buy	14	1,319.14
2037 On 08/05/2014	Bond Future	Buy	14	1,357.42
2037 On 08/05/2014	Bond Future	Sell	14	0.00
2037 On 07/08/2014	Bond Future	Sell	43	0.00
2037 On 07/08/2014	Bond Future	Buy	43	4,051.65
2037 On 08/05/2014	Bond Future	Buy	43	4,169.20
2037 On 08/05/2014	Bond Future	Sell	43	0.00
2037 On 07/08/2014	Bond Future	Sell	97	0.00
2037 On 07/08/2014	Bond Future	Buy	97	9,139.77
2037 On 08/05/2014	Bond Future	Buy	97	9,404.95
2037 On 08/05/2014	Bond Future	Sell	97	0.00
2037 On 07/08/2014	Bond Future	Buy	154	14,510.56
2037 On 07/08/2014	Bond Future	Sell	154	0.00
2037 On 07/08/2014	Bond Future	Buy	154	14,507.09
2037 On 07/08/2014	Bond Future	Sell	154	0.00
2037 On 08/05/2014	Bond Future	Sell	154	0.00
2037 On 08/05/2014	Bond Future	Buy	154	14,931.57
2037 On 08/05/2014	Bond Future	Buy	154	14,935.09
2037 On 08/05/2014	Bond Future	Sell	154	0.00

R204 Bond Future

R204 On 08/05/2014	Bond Future	Sell	10	0.00
R204 On 08/05/2014	Bond Future	Buy	10	1,041.69
R204 On 08/05/2014	Bond Future	Sell	10	0.00
R204 On 08/05/2014	Bond Future	Buy	10	1,041.69
R204 On 08/05/2014	Bond Future	Sell	10	0.00
R204 On 08/05/2014	Bond Future	Buy	10	1,041.69
R204 On 08/05/2014	Bond Future	Sell	10	0.00
R204 On 08/05/2014	Bond Future	Buy	10	1,041.69
R204 On 07/08/2014	Bond Future	Buy	10	1,016.58
R204 On 07/08/2014	Bond Future	Sell	10	0.00
R204 On 07/08/2014	Bond Future	Buy	10	1,016.58
R204 On 07/08/2014	Bond Future	Sell	10	0.00
R204 On 07/08/2014	Bond Future	Buy	10	1,016.58
R204 On 07/08/2014	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 07/08/2014			Buy	10	1,016.58
R204 On 07/08/2014			Sell	10	0.00
R204 On 08/05/2014			Buy	40	4,166.74
R204 On 08/05/2014			Sell	40	0.00
R204 On 07/08/2014			Buy	40	4,066.34
R204 On 07/08/2014			Sell	40	0.00
R204 On 08/05/2014			Sell	200	0.00
R204 On 08/05/2014			Buy	200	20,850.45
R204 On 07/08/2014			Buy	200	20,348.38
R204 On 07/08/2014			Sell	200	0.00
R204 On 08/05/2014			Sell	3,000	0.00
R204 On 08/05/2014			Buy	3,000	312,756.78
R204 On 07/08/2014			Buy	3,000	305,225.76
R204 On 07/08/2014			Sell	3,000	0.00
R204 On 08/05/2014			Sell	3,200	0.00
R204 On 08/05/2014			Buy	3,200	333,607.23
R204 On 07/08/2014			Sell	3,200	0.00
R204 On 07/08/2014			Buy	3,200	325,574.14

R2048 Bond Future

R248 On 07/08/2014			Sell	109	0.00
R248 On 07/08/2014			Buy	109	10,824.73
R248 On 08/05/2014			Buy	109	10,656.69
R248 On 08/05/2014			Sell	109	0.00
R248 On 07/08/2014			Sell	170	0.00
R248 On 07/08/2014			Buy	170	16,882.61
R248 On 08/05/2014			Buy	170	16,620.53
R248 On 08/05/2014			Sell	170	0.00
R248 On 07/08/2014			Sell	578	0.00
R248 On 07/08/2014			Buy	578	57,400.87
R248 On 08/05/2014			Buy	578	56,509.81
R248 On 08/05/2014			Sell	578	0.00
R248 On 07/08/2014			Sell	857	0.00
R248 On 07/08/2014			Buy	857	85,108.22
R248 On 07/08/2014			Sell	857	0.00
R248 On 07/08/2014			Buy	857	85,086.97
R248 On 08/05/2014			Buy	857	83,787.04
R248 On 08/05/2014			Sell	857	0.00
R248 On 08/05/2014			Sell	857	0.00
R248 On 08/05/2014			Buy	857	83,808.58

R207 Bond Future

R207 On 07/08/2014	Bond Future	Buy	75	7,279.95
R207 On 07/08/2014	Bond Future	Sell	75	0.00
R207 On 07/08/2014	Bond Future	Buy	75	7,279.95
R207 On 07/08/2014	Bond Future	Sell	75	0.00
R207 On 08/05/2014	Bond Future	Sell	75	0.00
R207 On 08/05/2014	Bond Future	Buy	75	7,444.20
R207 On 08/05/2014	Bond Future	Buy	75	7,444.20
R207 On 08/05/2014	Bond Future	Sell	75	0.00

R208 Bond Futures

R208 On 07/08/2014	Bond Future	Buy	3,250	309,186.67
R208 On 07/08/2014	Bond Future	Sell	3,250	0.00
R208 On 07/08/2014	Bond Future	Buy	3,250	309,186.67
R208 On 07/08/2014	Bond Future	Sell	3,250	0.00
R208 On 08/05/2014	Bond Future	Sell	3,250	0.00
R208 On 08/05/2014	Bond Future	Buy	3,250	304,734.79
R208 On 08/05/2014	Bond Future	Sell	3,250	0.00
R208 On 08/05/2014	Bond Future	Buy	3,250	304,734.79

R209 Bond Future

R209 On 08/05/2014	Bond Future	Buy	312	23,325.53
R209 On 08/05/2014	Bond Future	Sell	312	0.00
R209 On 07/08/2014	Bond Future	Sell	312	0.00
R209 On 07/08/2014	Bond Future	Buy	312	23,693.01
R209 On 08/05/2014	Bond Future	Buy	405	30,278.33
R209 On 08/05/2014	Bond Future	Sell	405	0.00
R209 On 07/08/2014	Bond Future	Sell	405	0.00
R209 On 07/08/2014	Bond Future	Buy	405	30,755.34
R209 On 08/05/2014	Bond Future	Buy	1,759	131,505.13
R209 On 08/05/2014	Bond Future	Sell	1,759	0.00
R209 On 07/08/2014	Bond Future	Sell	1,759	0.00
R209 On 07/08/2014	Bond Future	Buy	1,759	133,576.91
R209 On 08/05/2014	Bond Future	Sell	2,476	0.00
R209 On 08/05/2014	Bond Future	Buy	2,476	185,108.98
R209 On 08/05/2014	Bond Future	Buy	2,476	185,155.70
R209 On 08/05/2014	Bond Future	Sell	2,476	0.00
R209 On 07/08/2014	Bond Future	Buy	2,476	188,025.26
R209 On 07/08/2014	Bond Future	Sell	2,476	0.00
R209 On 07/08/2014	Bond Future	Buy	2,476	187,979.85
R209 On 07/08/2014	Bond Future	Sell	2,476	0.00

R213 Bond Future

R213 On 08/05/2014	Bond Future	Sell	10	0.00
R213 On 08/05/2014	Bond Future	Buy	10	849.94

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 07/08/2014			Buy	10	862.36
R213 On 07/08/2014			Sell	10	0.00
R213 On 08/05/2014			Sell	13	0.00
R213 On 08/05/2014			Buy	13	1,104.93
R213 On 08/05/2014			Sell	13	0.00
R213 On 08/05/2014			Buy	13	1,104.93
R213 On 08/05/2014			Sell	13	0.00
R213 On 08/05/2014			Buy	13	1,104.93
R213 On 08/05/2014			Sell	13	0.00
R213 On 08/05/2014			Buy	13	1,104.93
R213 On 07/08/2014			Buy	13	1,121.07
R213 On 07/08/2014			Sell	13	0.00
R213 On 07/08/2014			Buy	13	1,121.07
R213 On 07/08/2014			Sell	13	0.00
R213 On 07/08/2014			Buy	13	1,121.07
R213 On 07/08/2014			Sell	13	0.00
R213 On 08/05/2014			Sell	14	0.00
R213 On 08/05/2014			Buy	14	1,189.92
R213 On 07/08/2014			Buy	14	1,207.30
R213 On 07/08/2014			Sell	14	0.00
R213 On 08/05/2014			Sell	15	0.00
R213 On 08/05/2014			Buy	15	1,274.91
R213 On 07/08/2014			Buy	15	1,293.54
R213 On 07/08/2014			Sell	15	0.00
R213 On 08/05/2014			Sell	19	0.00
R213 On 08/05/2014			Buy	19	1,614.89
R213 On 07/08/2014			Buy	19	1,638.48
R213 On 07/08/2014			Sell	19	0.00
R213 On 08/05/2014			Sell	21	0.00
R213 On 08/05/2014			Buy	21	1,784.88
R213 On 07/08/2014			Buy	21	1,810.95
R213 On 07/08/2014			Sell	21	0.00
R213 On 08/05/2014			Sell	22	0.00
R213 On 08/05/2014			Buy	22	1,869.87
R213 On 07/08/2014			Buy	22	1,897.19
R213 On 07/08/2014			Sell	22	0.00
R213 On 08/05/2014			Sell	24	0.00
R213 On 08/05/2014			Buy	24	2,039.86
R213 On 08/05/2014			Sell	24	0.00
R213 On 08/05/2014			Buy	24	2,039.86

R213 On 08/05/2014	Bond Future	Sell	24	0.00
R213 On 08/05/2014	Bond Future	Buy	24	2,039.86
R213 On 07/08/2014	Bond Future	Buy	24	2,069.66
R213 On 07/08/2014	Bond Future	Sell	24	0.00
R213 On 07/08/2014	Bond Future	Buy	24	2,069.66
R213 On 07/08/2014	Bond Future	Sell	24	0.00
R213 On 07/08/2014	Bond Future	Buy	24	2,069.66
R213 On 07/08/2014	Bond Future	Sell	24	0.00
R213 On 08/05/2014	Bond Future	Sell	25	0.00
R213 On 08/05/2014	Bond Future	Buy	25	2,124.86
R213 On 07/08/2014	Bond Future	Buy	25	2,155.90
R213 On 07/08/2014	Bond Future	Sell	25	0.00
R213 On 08/05/2014	Bond Future	Sell	35	0.00
R213 On 08/05/2014	Bond Future	Buy	35	2,974.80
R213 On 07/08/2014	Bond Future	Buy	35	3,018.26
R213 On 07/08/2014	Bond Future	Sell	35	0.00
R213 On 08/05/2014	Bond Future	Sell	36	0.00
R213 On 08/05/2014	Bond Future	Buy	36	3,059.79
R213 On 07/08/2014	Bond Future	Buy	36	3,104.49
R213 On 07/08/2014	Bond Future	Sell	36	0.00
R213 On 08/05/2014	Bond Future	Sell	38	0.00
R213 On 08/05/2014	Bond Future	Buy	38	3,229.78
R213 On 07/08/2014	Bond Future	Buy	38	3,276.97
R213 On 07/08/2014	Bond Future	Sell	38	0.00
R213 On 08/05/2014	Bond Future	Sell	41	0.00
R213 On 08/05/2014	Bond Future	Buy	41	3,484.77
R213 On 07/08/2014	Bond Future	Buy	41	3,535.67
R213 On 07/08/2014	Bond Future	Sell	41	0.00
R213 On 08/05/2014	Bond Future	Sell	43	0.00
R213 On 08/05/2014	Bond Future	Buy	43	3,654.75
R213 On 07/08/2014	Bond Future	Buy	43	3,708.15
R213 On 07/08/2014	Bond Future	Sell	43	0.00
R213 On 08/05/2014	Bond Future	Sell	49	0.00
R213 On 08/05/2014	Bond Future	Buy	49	4,164.72
R213 On 07/08/2014	Bond Future	Buy	49	4,225.56
R213 On 07/08/2014	Bond Future	Sell	49	0.00
R213 On 08/05/2014	Bond Future	Sell	50	0.00
R213 On 08/05/2014	Bond Future	Buy	50	4,249.71
R213 On 07/08/2014	Bond Future	Buy	50	4,311.80
R213 On 07/08/2014	Bond Future	Sell	50	0.00
R213 On 08/05/2014	Bond Future	Sell	58	0.00
R213 On 08/05/2014	Bond Future	Buy	58	4,929.67
R213 On 07/08/2014	Bond Future	Buy	58	5,001.69
R213 On 07/08/2014	Bond Future	Sell	58	0.00
R213 On 08/05/2014	Bond Future	Sell	61	0.00
R213 On 08/05/2014	Bond Future	Buy	61	5,184.65

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R213 On 08/05/2014			Sell	61	0.00
R213 On 08/05/2014			Buy	61	5,184.65
R213 On 07/08/2014			Buy	61	5,260.39
R213 On 07/08/2014			Sell	61	0.00
R213 On 07/08/2014			Buy	61	5,260.39
R213 On 07/08/2014			Sell	61	0.00
R213 On 08/05/2014			Sell	62	0.00
R213 On 08/05/2014			Buy	62	5,269.65
R213 On 07/08/2014			Buy	62	5,346.63
R213 On 07/08/2014			Sell	62	0.00
R213 On 08/05/2014			Sell	88	0.00
R213 On 08/05/2014			Buy	88	7,479.50
R213 On 08/05/2014			Buy	88	7,491.25
R213 On 08/05/2014			Sell	88	0.00
R213 On 07/08/2014			Buy	88	7,588.76
R213 On 07/08/2014			Sell	88	0.00
R213 On 07/08/2014			Sell	88	0.00
R213 On 07/08/2014			Buy	88	7,608.87
R213 On 08/05/2014			Sell	118	0.00
R213 On 08/05/2014			Buy	118	10,029.33
R213 On 07/08/2014			Buy	118	10,175.84
R213 On 07/08/2014			Sell	118	0.00
R213 On 08/05/2014			Sell	134	0.00
R213 On 08/05/2014			Buy	134	11,389.23
R213 On 07/08/2014			Buy	134	11,555.62
R213 On 07/08/2014			Sell	134	0.00
R213 On 08/05/2014			Sell	137	0.00
R213 On 08/05/2014			Buy	137	11,644.22
R213 On 07/08/2014			Buy	137	11,814.33
R213 On 07/08/2014			Sell	137	0.00
R213 On 08/05/2014			Buy	138	11,747.64
R213 On 08/05/2014			Sell	138	0.00
R213 On 07/08/2014			Sell	138	0.00
R213 On 07/08/2014			Buy	138	11,932.09
R213 On 08/05/2014			Sell	247	0.00
R213 On 08/05/2014			Buy	247	20,993.59
R213 On 07/08/2014			Buy	247	21,300.28
R213 On 07/08/2014			Sell	247	0.00
R213 On 08/05/2014			Sell	381	0.00
R213 On 08/05/2014			Buy	381	32,382.82
R213 On 07/08/2014			Buy	381	32,855.90
R213 On 07/08/2014			Sell	381	0.00

R213 On 08/05/2014	Bond Future	Sell	389	0.00
R213 On 08/05/2014	Bond Future	Buy	389	33,062.78
R213 On 07/08/2014	Bond Future	Buy	389	33,545.78
R213 On 07/08/2014	Bond Future	Sell	389	0.00
R213 On 08/05/2014	Bond Future	Buy	410	34,902.42
R213 On 08/05/2014	Bond Future	Sell	410	0.00
R213 On 07/08/2014	Bond Future	Sell	410	0.00
R213 On 07/08/2014	Bond Future	Buy	410	35,450.42
R213 On 08/05/2014	Bond Future	Sell	543	0.00
R213 On 08/05/2014	Bond Future	Buy	543	46,151.90
R213 On 07/08/2014	Bond Future	Buy	543	46,826.12
R213 On 07/08/2014	Bond Future	Sell	543	0.00
R213 On 08/05/2014	Bond Future	Sell	557	0.00
R213 On 08/05/2014	Bond Future	Buy	557	47,341.82
R213 On 07/08/2014	Bond Future	Buy	557	48,033.42
R213 On 07/08/2014	Bond Future	Sell	557	0.00
R213 On 08/05/2014	Bond Future	Buy	636	54,141.32
R213 On 08/05/2014	Bond Future	Sell	636	0.00
R213 On 08/05/2014	Bond Future	Buy	636	54,153.42
R213 On 08/05/2014	Bond Future	Sell	636	0.00
R213 On 07/08/2014	Bond Future	Sell	636	0.00
R213 On 07/08/2014	Bond Future	Buy	636	54,991.38
R213 On 07/08/2014	Bond Future	Sell	636	0.00
R213 On 07/08/2014	Bond Future	Buy	636	54,979.47
R213 On 08/05/2014	Bond Future	Sell	841	0.00
R213 On 08/05/2014	Bond Future	Buy	841	71,480.20
R213 On 07/08/2014	Bond Future	Buy	841	72,524.43
R213 On 07/08/2014	Bond Future	Sell	841	0.00
R213 On 08/05/2014	Bond Future	Sell	926	0.00
R213 On 08/05/2014	Bond Future	Buy	926	78,704.71
R213 On 07/08/2014	Bond Future	Buy	926	79,854.49
R213 On 07/08/2014	Bond Future	Sell	926	0.00
R213 On 08/05/2014	Bond Future	Sell	1,667	0.00
R213 On 08/05/2014	Bond Future	Buy	1,667	141,685.48
R213 On 07/08/2014	Bond Future	Buy	1,667	143,755.33
R213 On 07/08/2014	Bond Future	Sell	1,667	0.00
R213 On 08/05/2014	Bond Future	Sell	3,738	0.00
R213 On 08/05/2014	Bond Future	Buy	3,738	317,708.66
R213 On 07/08/2014	Bond Future	Buy	3,738	322,349.98
R213 On 07/08/2014	Bond Future	Sell	3,738	0.00
R213 On 08/05/2014	Bond Future	Sell	10,550	0.00
R213 On 08/05/2014	Bond Future	Buy	10,550	896,689.76
R213 On 07/08/2014	Bond Future	Sell	10,550	0.00
R213 On 07/08/2014	Bond Future	Buy	10,550	909,789.27

Grand Total for Daily Detailed Turnover:

239,360

31,446,917.53