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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/11/2014

TO DATE : 03/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Buy	11	52,389.70
ALBI On 06/11/2014	Index Future		Sell	11	0.00
ALBI On 06/11/2014	Index Future		Sell	11	0.00
ALBI On 06/11/2014	Index Future		Buy	11	52,389.70
ALBI On 06/11/2014	Index Future		Buy	11	52,389.70
ALBI On 06/11/2014	Index Future		Sell	11	0.00
ALBI On 05/02/2015	Index Future		Sell	11	0.00
ALBI On 05/02/2015	Index Future		Buy	11	53,223.72
ALBI On 05/02/2015	Index Future		Buy	11	53,223.72
ALBI On 05/02/2015	Index Future		Sell	11	0.00
ALBI On 05/02/2015	Index Future		Buy	11	53,212.72
ALBI On 05/02/2015	Index Future		Sell	11	0.00

Govi Total Return Index

GOVI On 05/02/2015	GOVI	Sell	1	0.00
GOVI On 05/02/2015	GOVI	Buy	1	4,821.15
GOVI On 05/02/2015	GOVI	Sell	1	0.00
GOVI On 05/02/2015	GOVI	Buy	1	4,821.15
GOVI On 05/02/2015	GOVI	Buy	18	86,902.38
GOVI On 05/02/2015	GOVI	Sell	18	0.00
GOVI On 06/11/2014	GOVI	Sell	18	0.00
GOVI On 06/11/2014	GOVI	Buy	18	85,558.14
GOVI On 05/02/2015	GOVI	Buy	120	578,538.00
GOVI On 05/02/2015	GOVI	Sell	120	0.00
GOVI On 05/02/2015	GOVI	Sell	120	0.00
GOVI On 05/02/2015	GOVI	Buy	120	578,538.00
GOVI On 06/11/2014	GOVI	Buy	120	569,588.40
GOVI On 06/11/2014	GOVI	Sell	120	0.00
GOVI On 06/11/2014	GOVI	Buy	120	569,588.40
GOVI On 06/11/2014	GOVI	Sell	120	0.00

I2038 Bond Future

2038 On 06/11/2014	Bond Future	Sell	1	0.00
2038 On 06/11/2014	Bond Future	Buy	1	125.30
2038 On 06/11/2014	Bond Future	Sell	1	0.00
2038 On 06/11/2014	Bond Future	Buy	1	125.30
2038 On 05/02/2015	Bond Future	Buy	1	126.01
2038 On 05/02/2015	Bond Future	Sell	1	0.00
2038 On 05/02/2015	Bond Future	Buy	1	126.01
2038 On 05/02/2015	Bond Future	Sell	1	0.00
2038 On 06/11/2014	Bond Future	Sell	2	0.00
2038 On 06/11/2014	Bond Future	Buy	2	250.60
2038 On 06/11/2014	Bond Future	Sell	2	0.00
2038 On 06/11/2014	Bond Future	Buy	2	250.60
2038 On 06/11/2014	Bond Future	Sell	2	0.00
2038 On 06/11/2014	Bond Future	Buy	2	250.60
2038 On 06/11/2014	Bond Future	Sell	2	0.00
2038 On 06/11/2014	Bond Future	Buy	2	250.60
2038 On 05/02/2015	Bond Future	Buy	2	252.01
2038 On 05/02/2015	Bond Future	Sell	2	0.00
2038 On 05/02/2015	Bond Future	Buy	2	252.01
2038 On 05/02/2015	Bond Future	Sell	2	0.00
2038 On 05/02/2015	Bond Future	Buy	2	252.01
2038 On 05/02/2015	Bond Future	Sell	2	0.00
2038 On 05/02/2015	Bond Future	Buy	2	252.01
2038 On 05/02/2015	Bond Future	Sell	2	0.00
2038 On 06/11/2014	Bond Future	Sell	3	0.00
2038 On 06/11/2014	Bond Future	Buy	3	375.90
2038 On 05/02/2015	Bond Future	Buy	3	378.02
2038 On 05/02/2015	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2038 On 06/11/2014			Sell	4	0.00
2038 On 06/11/2014			Buy	4	501.20
2038 On 06/11/2014			Sell	4	0.00
2038 On 06/11/2014			Buy	4	501.20
2038 On 06/11/2014			Sell	4	0.00
2038 On 06/11/2014			Buy	4	501.20
2038 On 05/02/2015			Buy	4	504.03
2038 On 05/02/2015			Sell	4	0.00
2038 On 05/02/2015			Buy	4	504.03
2038 On 05/02/2015			Sell	4	0.00
2038 On 05/02/2015			Buy	4	504.03
2038 On 05/02/2015			Sell	4	0.00
2038 On 06/11/2014			Sell	25	0.00
2038 On 06/11/2014			Buy	25	3,132.48
2038 On 05/02/2015			Buy	25	3,150.18
2038 On 05/02/2015			Sell	25	0.00
2038 On 06/11/2014			Buy	170	21,300.90
2038 On 06/11/2014			Sell	170	0.00
2038 On 05/02/2015			Sell	170	0.00
2038 On 05/02/2015			Buy	170	21,417.79
2038 On 06/11/2014			Buy	270	33,830.84
2038 On 06/11/2014			Sell	270	0.00
2038 On 05/02/2015			Sell	270	0.00
2038 On 05/02/2015			Buy	270	34,016.49
2038 On 06/11/2014			Buy	440	55,131.74
2038 On 06/11/2014			Sell	440	0.00
2038 On 05/02/2015			Sell	440	0.00
2038 On 05/02/2015			Buy	440	55,434.28
2038 On 06/11/2014			Buy	542	67,912.06
2038 On 06/11/2014			Sell	542	0.00
2038 On 06/11/2014			Buy	542	67,912.06
2038 On 06/11/2014			Sell	542	0.00
2038 On 05/02/2015			Sell	542	0.00
2038 On 05/02/2015			Buy	542	68,295.79
2038 On 05/02/2015			Sell	542	0.00
2038 On 05/02/2015			Buy	542	68,295.79
I2050 Bond Future					
2050 On 06/11/2014			Buy	288	38,358.79
2050 On 06/11/2014			Sell	288	0.00
2050 On 06/11/2014			Buy	288	38,358.79
2050 On 06/11/2014			Sell	288	0.00

2050 On 05/02/2015	Bond Future	Buy	288	38,550.91
2050 On 05/02/2015	Bond Future	Sell	288	0.00
2050 On 05/02/2015	Bond Future	Sell	288	0.00
2050 On 05/02/2015	Bond Future	Buy	288	38,550.91

New Inflation Linked Index

IGOV On 05/02/2015	Index Future	Buy	320	722,435.20
IGOV On 05/02/2015	Index Future	Sell	320	0.00
IGOV On 06/11/2014	Index Future	Sell	320	0.00
IGOV On 06/11/2014	Index Future	Buy	320	711,164.80

R186 Bond Future

R186 On 05/02/2015	Bond Future	Sell	3	0.00
R186 On 05/02/2015	Bond Future	Buy	3	362.45
R186 On 06/11/2014	Bond Future	Buy	3	372.53
R186 On 06/11/2014	Bond Future	Sell	3	0.00
R186 On 05/02/2015	Bond Future	Sell	9	0.00
R186 On 05/02/2015	Bond Future	Buy	9	1,087.36
R186 On 06/11/2014	Bond Future	Buy	9	1,117.60
R186 On 06/11/2014	Bond Future	Sell	9	0.00
R186 On 05/02/2015	Bond Future	Sell	12	0.00
R186 On 05/02/2015	Bond Future	Buy	12	1,449.81
R186 On 06/11/2014	Bond Future	Buy	12	1,490.14
R186 On 06/11/2014	Bond Future	Sell	12	0.00
R186 On 05/02/2015	Bond Future	Sell	14	0.00
R186 On 05/02/2015	Bond Future	Buy	14	111.54
R186 On 06/11/2014	Bond Future	Sell	30	0.00
R186 On 06/11/2014	Bond Future	Buy	30	3,720.09
R186 On 05/02/2015	Bond Future	Sell	32	0.00
R186 On 05/02/2015	Bond Future	Buy	32	3,866.16
R186 On 06/11/2014	Bond Future	Buy	32	3,973.70
R186 On 06/11/2014	Bond Future	Sell	32	0.00
R186 On 05/02/2015	Bond Future	Buy	39	4,699.62
R186 On 05/02/2015	Bond Future	Sell	39	0.00
R186 On 06/11/2014	Bond Future	Sell	39	0.00
R186 On 06/11/2014	Bond Future	Buy	39	4,832.61
R186 On 05/02/2015	Bond Future	Sell	40	0.00
R186 On 05/02/2015	Bond Future	Buy	40	4,832.70
R186 On 06/11/2014	Bond Future	Buy	40	4,967.13
R186 On 06/11/2014	Bond Future	Sell	40	0.00
R186 On 05/02/2015	Bond Future	Sell	41	0.00
R186 On 05/02/2015	Bond Future	Buy	41	4,953.51
R186 On 06/11/2014	Bond Future	Buy	41	5,091.31
R186 On 06/11/2014	Bond Future	Sell	41	0.00
R186 On 05/02/2015	Bond Future	Sell	47	0.00
R186 On 05/02/2015	Bond Future	Buy	47	5,678.42

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Buy	47	5,836.38
R186 On 06/11/2014			Sell	47	0.00
R186 On 05/02/2015			Buy	50	6,044.57
R186 On 05/02/2015			Buy	50	6,067.21
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	60	7,235.51
R186 On 05/02/2015			Sell	60	0.00
R186 On 06/11/2014			Sell	60	0.00
R186 On 06/11/2014			Buy	60	7,440.19
R186 On 05/02/2015			Buy	62	7,471.19
R186 On 05/02/2015			Sell	62	0.00
R186 On 05/02/2015			Sell	62	0.00
R186 On 05/02/2015			Buy	62	7,474.14
R186 On 06/11/2014			Buy	62	7,682.77
R186 On 06/11/2014			Sell	62	0.00
R186 On 06/11/2014			Sell	62	0.00
R186 On 06/11/2014			Buy	62	7,682.61
R186 On 05/02/2015			Sell	74	0.00
R186 On 05/02/2015			Buy	74	8,940.49
R186 On 06/11/2014			Buy	74	9,189.19
R186 On 06/11/2014			Sell	74	0.00
R186 On 05/02/2015			Buy	82	9,881.25
R186 On 05/02/2015			Sell	82	0.00
R186 On 06/11/2014			Sell	82	0.00
R186 On 06/11/2014			Buy	82	10,160.88
R186 On 05/02/2015			Buy	100	12,111.47
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	131	15,785.89
R186 On 05/02/2015			Sell	131	0.00
R186 On 06/11/2014			Sell	131	0.00
R186 On 06/11/2014			Buy	131	16,232.62
R186 On 05/02/2015			Buy	137	16,508.91
R186 On 05/02/2015			Sell	137	0.00
R186 On 06/11/2014			Sell	137	0.00
R186 On 06/11/2014			Buy	137	16,976.10
R186 On 05/02/2015			Buy	138	16,629.42
R186 On 05/02/2015			Sell	138	0.00
R186 On 06/11/2014			Sell	138	0.00
R186 On 06/11/2014			Buy	138	17,100.01
R186 On 05/02/2015			Sell	160	0.00
R186 On 05/02/2015			Buy	160	19,288.11

R186 On 06/11/2014	Bond Future	Sell	160	0.00
R186 On 06/11/2014	Bond Future	Buy	160	19,826.50
R186 On 05/02/2015	Bond Future	Sell	179	0.00
R186 On 05/02/2015	Bond Future	Buy	179	21,626.32
R186 On 06/11/2014	Bond Future	Buy	179	22,227.90
R186 On 06/11/2014	Bond Future	Sell	179	0.00
R186 On 05/02/2015	Bond Future	Sell	215	0.00
R186 On 05/02/2015	Bond Future	Buy	215	25,975.75
R186 On 06/11/2014	Bond Future	Buy	215	26,698.32
R186 On 06/11/2014	Bond Future	Sell	215	0.00
R186 On 05/02/2015	Bond Future	Buy	222	26,762.26
R186 On 05/02/2015	Bond Future	Sell	222	0.00
R186 On 06/11/2014	Bond Future	Sell	222	0.00
R186 On 06/11/2014	Bond Future	Buy	222	27,509.27
R186 On 05/02/2015	Bond Future	Sell	391	0.00
R186 On 05/02/2015	Bond Future	Buy	391	47,239.61
R186 On 06/11/2014	Bond Future	Buy	391	48,553.69
R186 On 06/11/2014	Bond Future	Sell	391	0.00
R186 On 05/02/2015	Bond Future	Buy	504	60,733.52
R186 On 05/02/2015	Bond Future	Sell	504	0.00
R186 On 06/11/2014	Bond Future	Sell	504	0.00
R186 On 06/11/2014	Bond Future	Buy	504	62,452.21
R186 On 05/02/2015	Bond Future	Buy	536	64,589.61
R186 On 05/02/2015	Bond Future	Sell	536	0.00
R186 On 06/11/2014	Bond Future	Sell	536	0.00
R186 On 06/11/2014	Bond Future	Buy	536	66,417.43
R186 On 05/02/2015	Bond Future	Sell	1,050	0.00
R186 On 05/02/2015	Bond Future	Buy	1,050	126,858.29
R186 On 06/11/2014	Bond Future	Buy	1,050	130,387.15
R186 On 06/11/2014	Bond Future	Sell	1,050	0.00
R186 On 05/02/2015	Bond Future	Buy	1,265	152,834.04
R186 On 05/02/2015	Bond Future	Sell	1,265	0.00
R186 On 06/11/2014	Bond Future	Buy	1,265	157,085.47
R186 On 06/11/2014	Bond Future	Sell	1,265	0.00
R186 On 05/02/2015	Bond Future	Sell	1,275	0.00
R186 On 05/02/2015	Bond Future	Buy	1,275	154,042.21
R186 On 06/11/2014	Bond Future	Buy	1,275	158,327.26
R186 On 06/11/2014	Bond Future	Sell	1,275	0.00
R186 On 05/02/2015	Bond Future	Sell	1,629	0.00
R186 On 05/02/2015	Bond Future	Buy	1,629	196,299.40
R186 On 06/11/2014	Bond Future	Buy	1,629	201,854.47
R186 On 06/11/2014	Bond Future	Sell	1,629	0.00
R186 On 05/02/2015	Bond Future	Sell	2,183	0.00
R186 On 05/02/2015	Bond Future	Buy	2,183	263,744.43
R186 On 06/11/2014	Bond Future	Buy	2,183	271,081.10
R186 On 06/11/2014	Bond Future	Sell	2,183	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Buy	2,232	269,664.48
R186 On 05/02/2015			Sell	2,232	0.00
R186 On 06/11/2014			Sell	2,232	0.00
R186 On 06/11/2014			Buy	2,232	277,165.83
R186 On 05/02/2015			Sell	2,324	0.00
R186 On 05/02/2015			Buy	2,324	280,779.68
R186 On 06/11/2014			Buy	2,324	288,590.23
R186 On 06/11/2014			Sell	2,324	0.00
R186 On 05/02/2015			Buy	6,601	797,515.79
R186 On 05/02/2015			Sell	6,601	0.00
R186 On 06/11/2014			Sell	6,601	0.00
R186 On 06/11/2014			Buy	6,601	819,700.56

R202 Bond Future

R202 On 06/11/2014			Buy	5	1,177.44
R202 On 06/11/2014			Sell	5	0.00
R202 On 06/11/2014			Sell	9	0.00
R202 On 06/11/2014			Buy	9	2,119.38
R202 On 05/02/2015			Buy	9	2,124.20
R202 On 05/02/2015			Sell	9	0.00
R202 On 06/11/2014			Buy	102	24,124.33
R202 On 06/11/2014			Sell	102	0.00
R202 On 06/11/2014			Buy	102	24,124.33
R202 On 06/11/2014			Sell	102	0.00
R202 On 05/02/2015			Buy	102	24,184.00
R202 On 05/02/2015			Sell	102	0.00
R202 On 05/02/2015			Sell	102	0.00
R202 On 05/02/2015			Buy	102	24,184.00
R202 On 06/11/2014			Buy	130	30,613.31
R202 On 06/11/2014			Sell	130	0.00

R2023 Bond Future

R023 On 06/11/2014			Buy	2	204.10
R023 On 06/11/2014			Sell	2	0.00
R023 On 05/02/2015			Sell	2	0.00
R023 On 05/02/2015			Buy	2	207.28
R023 On 06/11/2014			Buy	4	408.20
R023 On 06/11/2014			Sell	4	0.00
R023 On 05/02/2015			Sell	4	0.00
R023 On 05/02/2015			Buy	4	414.56
R023 On 06/11/2014			Buy	6	612.30

R023 On 06/11/2014	Bond Future	Sell	6	0.00
R023 On 06/11/2014	Bond Future	Buy	6	612.30
R023 On 06/11/2014	Bond Future	Sell	6	0.00
R023 On 05/02/2015	Bond Future	Sell	6	0.00
R023 On 05/02/2015	Bond Future	Buy	6	621.84
R023 On 05/02/2015	Bond Future	Sell	6	0.00
R023 On 05/02/2015	Bond Future	Buy	6	621.84
R023 On 06/11/2014	Bond Future	Buy	7	714.35
R023 On 06/11/2014	Bond Future	Sell	7	0.00
R023 On 05/02/2015	Bond Future	Sell	7	0.00
R023 On 05/02/2015	Bond Future	Buy	7	725.48
R023 On 06/11/2014	Bond Future	Buy	8	816.40
R023 On 06/11/2014	Bond Future	Sell	8	0.00
R023 On 05/02/2015	Bond Future	Sell	8	0.00
R023 On 05/02/2015	Bond Future	Buy	8	829.12
R023 On 06/11/2014	Bond Future	Buy	10	1,020.49
R023 On 06/11/2014	Bond Future	Sell	10	0.00
R023 On 06/11/2014	Bond Future	Buy	10	1,020.49
R023 On 06/11/2014	Bond Future	Sell	10	0.00
R023 On 05/02/2015	Bond Future	Sell	10	0.00
R023 On 05/02/2015	Bond Future	Buy	10	1,036.40
R023 On 05/02/2015	Bond Future	Sell	10	0.00
R023 On 05/02/2015	Bond Future	Buy	10	1,036.40
R023 On 06/11/2014	Bond Future	Buy	12	1,224.59
R023 On 06/11/2014	Bond Future	Sell	12	0.00
R023 On 05/02/2015	Bond Future	Sell	12	0.00
R023 On 05/02/2015	Bond Future	Buy	12	1,243.68
R023 On 06/11/2014	Bond Future	Buy	54	5,510.67
R023 On 06/11/2014	Bond Future	Sell	54	0.00
R023 On 05/02/2015	Bond Future	Sell	54	0.00
R023 On 05/02/2015	Bond Future	Buy	54	5,596.54
R023 On 06/11/2014	Bond Future	Buy	100	10,204.94
R023 On 06/11/2014	Bond Future	Sell	100	0.00
R023 On 05/02/2015	Bond Future	Sell	100	0.00
R023 On 05/02/2015	Bond Future	Buy	100	10,363.96
R023 On 06/11/2014	Bond Future	Buy	130	13,258.23
R023 On 06/11/2014	Bond Future	Sell	130	0.00
R023 On 05/02/2015	Bond Future	Sell	130	0.00
R023 On 05/02/2015	Bond Future	Buy	130	13,465.10
R023 On 06/11/2014	Bond Future	Buy	165	16,838.15
R023 On 06/11/2014	Bond Future	Sell	165	0.00
R023 On 05/02/2015	Bond Future	Sell	165	0.00
R023 On 05/02/2015	Bond Future	Buy	165	17,100.53
R023 On 06/11/2014	Bond Future	Buy	200	20,397.27
R023 On 06/11/2014	Bond Future	Sell	200	0.00
R023 On 05/02/2015	Bond Future	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R023 On 05/02/2015			Buy	200	20,715.54
R023 On 06/11/2014			Buy	260	26,516.46
R023 On 06/11/2014			Sell	260	0.00
R023 On 05/02/2015			Sell	260	0.00
R023 On 05/02/2015			Buy	260	26,930.20
R023 On 06/11/2014			Buy	384	39,186.97
R023 On 06/11/2014			Sell	384	0.00
R023 On 05/02/2015			Sell	384	0.00
R023 On 05/02/2015			Buy	384	39,797.61
R023 On 06/11/2014			Sell	590	0.00
R023 On 06/11/2014			Buy	590	60,171.96
R023 On 05/02/2015			Sell	590	0.00
R023 On 05/02/2015			Buy	590	61,110.85
R203 Bond Future					
R203 On 06/11/2014			Buy	2	210.35
R203 On 06/11/2014			Sell	2	0.00
R203 On 05/02/2015			Sell	2	0.00
R203 On 05/02/2015			Buy	2	213.63
R203 On 06/11/2014			Buy	3	315.53
R203 On 06/11/2014			Sell	3	0.00
R203 On 05/02/2015			Sell	3	0.00
R203 On 05/02/2015			Buy	3	320.45
R203 On 06/11/2014			Sell	7	0.00
R203 On 06/11/2014			Buy	7	735.85
R203 On 05/02/2015			Buy	7	747.05
R203 On 05/02/2015			Sell	7	0.00
R203 On 06/11/2014			Buy	8	841.20
R203 On 06/11/2014			Sell	8	0.00
R203 On 05/02/2015			Sell	8	0.00
R203 On 05/02/2015			Buy	8	854.31
R203 On 06/11/2014			Buy	20	2,103.01
R203 On 06/11/2014			Sell	20	0.00
R203 On 05/02/2015			Sell	20	0.00
R203 On 05/02/2015			Buy	20	2,135.78
R203 On 06/11/2014			Buy	39	4,101.89
R203 On 06/11/2014			Sell	39	0.00
R203 On 05/02/2015			Sell	39	0.00
R203 On 05/02/2015			Buy	39	4,165.81
R203 On 06/11/2014			Sell	44	0.00
R203 On 06/11/2014			Buy	44	4,627.78
R203 On 05/02/2015			Buy	44	4,699.89

R203 On 05/02/2015	Bond Future	Sell	44	0.00
R203 On 06/11/2014	Bond Future	Sell	61	0.00
R203 On 06/11/2014	Bond Future	Buy	61	6,412.44
R203 On 05/02/2015	Bond Future	Buy	61	6,509.97
R203 On 05/02/2015	Bond Future	Sell	61	0.00
R203 On 06/11/2014	Bond Future	Buy	104	10,935.65
R203 On 06/11/2014	Bond Future	Sell	104	0.00
R203 On 05/02/2015	Bond Future	Sell	104	0.00
R203 On 05/02/2015	Bond Future	Buy	104	11,106.05
R203 On 06/11/2014	Bond Future	Buy	120	12,618.05
R203 On 06/11/2014	Bond Future	Sell	120	0.00
R203 On 05/02/2015	Bond Future	Sell	120	0.00
R203 On 05/02/2015	Bond Future	Buy	120	12,814.68
R203 On 06/11/2014	Bond Future	Sell	125	0.00
R203 On 06/11/2014	Bond Future	Buy	125	13,140.26
R203 On 05/02/2015	Bond Future	Buy	125	13,340.11
R203 On 05/02/2015	Bond Future	Sell	125	0.00
R203 On 06/11/2014	Bond Future	Sell	182	0.00
R203 On 06/11/2014	Bond Future	Buy	182	19,132.21
R203 On 05/02/2015	Bond Future	Buy	182	19,423.20
R203 On 05/02/2015	Bond Future	Sell	182	0.00
R203 On 06/11/2014	Bond Future	Sell	200	0.00
R203 On 06/11/2014	Bond Future	Buy	200	21,024.41
R203 On 05/02/2015	Bond Future	Buy	200	21,344.18
R203 On 05/02/2015	Bond Future	Sell	200	0.00
R203 On 06/11/2014	Bond Future	Buy	218	22,922.80
R203 On 06/11/2014	Bond Future	Sell	218	0.00
R203 On 05/02/2015	Bond Future	Sell	218	0.00
R203 On 05/02/2015	Bond Future	Buy	218	23,280.00
R203 On 06/11/2014	Bond Future	Sell	233	0.00
R203 On 06/11/2014	Bond Future	Buy	233	24,493.44
R203 On 06/11/2014	Bond Future	Sell	233	0.00
R203 On 06/11/2014	Bond Future	Buy	233	24,493.44
R203 On 05/02/2015	Bond Future	Buy	233	24,865.97
R203 On 05/02/2015	Bond Future	Sell	233	0.00
R203 On 05/02/2015	Bond Future	Buy	233	24,865.97
R203 On 05/02/2015	Bond Future	Sell	233	0.00
R203 On 06/11/2014	Bond Future	Sell	238	0.00
R203 On 06/11/2014	Bond Future	Buy	238	25,019.05
R203 On 05/02/2015	Bond Future	Buy	238	25,399.57
R203 On 05/02/2015	Bond Future	Sell	238	0.00
R203 On 06/11/2014	Bond Future	Sell	277	0.00
R203 On 06/11/2014	Bond Future	Buy	277	29,118.81
R203 On 05/02/2015	Bond Future	Buy	277	29,561.69
R203 On 05/02/2015	Bond Future	Sell	277	0.00
R203 On 06/11/2014	Bond Future	Sell	403	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 06/11/2014			Buy	403	42,364.18
R203 On 05/02/2015			Buy	403	43,008.52
R203 On 05/02/2015			Sell	403	0.00
R203 On 06/11/2014			Sell	404	0.00
R203 On 06/11/2014			Buy	404	42,469.30
R203 On 05/02/2015			Buy	404	43,115.24
R203 On 05/02/2015			Sell	404	0.00
R203 On 06/11/2014			Buy	479	50,367.07
R203 On 06/11/2014			Sell	479	0.00
R203 On 05/02/2015			Sell	479	0.00
R203 On 05/02/2015			Buy	479	51,151.92
R203 On 06/11/2014			Sell	740	0.00
R203 On 06/11/2014			Buy	740	77,790.31
R203 On 05/02/2015			Buy	740	78,973.47
R203 On 05/02/2015			Sell	740	0.00
R203 On 06/11/2014			Sell	858	0.00
R203 On 06/11/2014			Buy	858	90,194.71
R203 On 05/02/2015			Buy	858	91,566.53
R203 On 05/02/2015			Sell	858	0.00
R203 On 06/11/2014			Buy	979	102,942.29
R203 On 06/11/2014			Sell	979	0.00
R203 On 05/02/2015			Sell	979	0.00
R203 On 05/02/2015			Buy	979	104,546.41
R203 On 06/11/2014			Sell	1,296	0.00
R203 On 06/11/2014			Buy	1,296	136,238.16
R203 On 05/02/2015			Buy	1,296	138,310.29
R203 On 05/02/2015			Sell	1,296	0.00
R203 On 06/11/2014			Buy	1,676	176,232.15
R203 On 06/11/2014			Sell	1,676	0.00
R203 On 05/02/2015			Buy	1,676	178,978.33
R203 On 05/02/2015			Sell	1,676	0.00
R203 On 06/11/2014			Sell	5,257	0.00
R203 On 06/11/2014			Buy	5,257	552,626.56
R203 On 05/02/2015			Sell	5,257	0.00
R203 On 05/02/2015			Buy	5,257	561,031.77
R2030 Bond Future					
2030 On 06/11/2014			Sell	3	0.00
2030 On 06/11/2014			Buy	3	298.00
2030 On 06/11/2014			Sell	7	0.00
2030 On 06/11/2014			Buy	7	696.21
2030 On 05/02/2015			Buy	7	679.01

2030 On 05/02/2015	Bond Future	Sell	7	0.00
2030 On 06/11/2014	Bond Future	Sell	50	0.00
2030 On 06/11/2014	Bond Future	Buy	50	4,964.56
2030 On 05/02/2015	Bond Future	Buy	50	4,813.05
2030 On 05/02/2015	Bond Future	Sell	50	0.00

R2037 Bond Future

2037 On 05/02/2015	Bond Future	Buy	40	3,944.99
2037 On 05/02/2015	Bond Future	Sell	40	0.00
2037 On 06/11/2014	Bond Future	Sell	40	0.00
2037 On 06/11/2014	Bond Future	Buy	40	4,053.70

R204 Bond Future

R204 On 05/02/2015	Bond Future	Sell	22	0.00
R204 On 05/02/2015	Bond Future	Buy	22	2,290.24
R204 On 06/11/2014	Bond Future	Buy	22	2,342.50
R204 On 06/11/2014	Bond Future	Sell	22	0.00
R204 On 05/02/2015	Bond Future	Sell	33	0.00
R204 On 05/02/2015	Bond Future	Buy	33	3,435.96
R204 On 06/11/2014	Bond Future	Buy	33	3,514.35
R204 On 06/11/2014	Bond Future	Sell	33	0.00
R204 On 05/02/2015	Bond Future	Sell	37	0.00
R204 On 05/02/2015	Bond Future	Buy	37	3,851.77
R204 On 06/11/2014	Bond Future	Buy	37	3,939.67
R204 On 06/11/2014	Bond Future	Sell	37	0.00
R204 On 05/02/2015	Bond Future	Sell	46	0.00
R204 On 05/02/2015	Bond Future	Buy	46	4,788.68
R204 On 06/11/2014	Bond Future	Buy	46	4,897.96
R204 On 06/11/2014	Bond Future	Sell	46	0.00
R204 On 05/02/2015	Bond Future	Sell	55	0.00
R204 On 05/02/2015	Bond Future	Buy	55	5,722.33
R204 On 06/11/2014	Bond Future	Buy	55	5,852.30
R204 On 06/11/2014	Bond Future	Sell	55	0.00
R204 On 05/02/2015	Bond Future	Sell	56	0.00
R204 On 05/02/2015	Bond Future	Buy	56	5,829.70
R204 On 06/11/2014	Bond Future	Buy	56	5,962.74
R204 On 06/11/2014	Bond Future	Sell	56	0.00
R204 On 05/02/2015	Bond Future	Sell	74	0.00
R204 On 05/02/2015	Bond Future	Buy	74	7,704.89
R204 On 06/11/2014	Bond Future	Buy	74	7,880.67
R204 On 06/11/2014	Bond Future	Sell	74	0.00
R204 On 05/02/2015	Bond Future	Sell	117	0.00
R204 On 05/02/2015	Bond Future	Buy	117	12,179.91
R204 On 06/11/2014	Bond Future	Buy	117	12,457.87
R204 On 06/11/2014	Bond Future	Sell	117	0.00
R204 On 05/02/2015	Bond Future	Buy	154	16,031.68

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 05/02/2015			Sell	154	0.00
R204 On 06/11/2014			Sell	154	0.00
R204 On 06/11/2014			Buy	154	16,397.53
R204 On 05/02/2015			Sell	168	0.00
R204 On 05/02/2015			Buy	168	17,489.10
R204 On 06/11/2014			Buy	168	17,888.22
R204 On 06/11/2014			Sell	168	0.00
R204 On 05/02/2015			Sell	288	0.00
R204 On 05/02/2015			Buy	288	29,981.32
R204 On 06/11/2014			Buy	288	30,665.52
R204 On 06/11/2014			Sell	288	0.00
R204 On 05/02/2015			Sell	331	0.00
R204 On 05/02/2015			Buy	331	34,457.69
R204 On 06/11/2014			Buy	331	35,244.05
R204 On 06/11/2014			Sell	331	0.00
R204 On 05/02/2015			Sell	371	0.00
R204 On 05/02/2015			Buy	371	38,621.76
R204 On 06/11/2014			Buy	371	39,503.15
R204 On 06/11/2014			Sell	371	0.00
R204 On 05/02/2015			Sell	500	0.00
R204 On 05/02/2015			Buy	500	52,050.90
R204 On 06/11/2014			Buy	500	53,238.75
R204 On 06/11/2014			Sell	500	0.00
R204 On 05/02/2015			Sell	1,116	0.00
R204 On 05/02/2015			Buy	1,116	116,198.01
R204 On 06/11/2014			Buy	1,116	118,848.98
R204 On 06/11/2014			Sell	1,116	0.00
R204 On 05/02/2015			Buy	1,223	127,338.86
R204 On 05/02/2015			Sell	1,223	0.00
R204 On 06/11/2014			Sell	1,223	0.00
R204 On 06/11/2014			Buy	1,223	130,244.00
R2044 Bond Future					
2044 On 05/02/2015			Sell	31	0.00
2044 On 05/02/2015			Buy	31	3,107.74
2044 On 06/11/2014			Buy	31	3,193.76
2044 On 06/11/2014			Sell	31	0.00
2044 On 05/02/2015			Sell	101	0.00
2044 On 05/02/2015			Buy	101	10,125.22
2044 On 06/11/2014			Buy	101	10,405.48
2044 On 06/11/2014			Sell	101	0.00
2044 On 05/02/2015			Buy	132	13,232.97

2044 On 05/02/2015	Bond Future	Sell	132	0.00
2044 On 06/11/2014	Bond Future	Sell	132	0.00
2044 On 06/11/2014	Bond Future	Buy	132	13,599.25

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Buy	11	1,128.04
R248 On 06/11/2014	Bond Future	Sell	11	0.00
R248 On 05/02/2015	Bond Future	Sell	11	0.00
R248 On 05/02/2015	Bond Future	Buy	11	1,145.51
R248 On 06/11/2014	Bond Future	Buy	27	2,768.82
R248 On 06/11/2014	Bond Future	Sell	27	0.00
R248 On 05/02/2015	Bond Future	Sell	27	0.00
R248 On 05/02/2015	Bond Future	Buy	27	2,811.70
R248 On 06/11/2014	Bond Future	Buy	32	3,281.56
R248 On 06/11/2014	Bond Future	Sell	32	0.00
R248 On 05/02/2015	Bond Future	Sell	32	0.00
R248 On 05/02/2015	Bond Future	Buy	32	3,332.38
R248 On 06/11/2014	Bond Future	Buy	85	8,716.65
R248 On 06/11/2014	Bond Future	Sell	85	0.00
R248 On 05/02/2015	Bond Future	Sell	85	0.00
R248 On 05/02/2015	Bond Future	Buy	85	8,851.64
R248 On 06/11/2014	Bond Future	Buy	86	8,819.20
R248 On 06/11/2014	Bond Future	Sell	86	0.00
R248 On 05/02/2015	Bond Future	Sell	86	0.00
R248 On 05/02/2015	Bond Future	Buy	86	8,955.78
R248 On 06/11/2014	Bond Future	Buy	92	9,434.49
R248 On 06/11/2014	Bond Future	Sell	92	0.00
R248 On 05/02/2015	Bond Future	Sell	92	0.00
R248 On 05/02/2015	Bond Future	Buy	92	9,580.60
R248 On 06/11/2014	Bond Future	Buy	96	9,844.69
R248 On 06/11/2014	Bond Future	Sell	96	0.00
R248 On 05/02/2015	Bond Future	Sell	96	0.00
R248 On 05/02/2015	Bond Future	Buy	96	9,997.15
R248 On 06/11/2014	Bond Future	Buy	100	10,254.88
R248 On 06/11/2014	Bond Future	Sell	100	0.00
R248 On 05/02/2015	Bond Future	Sell	100	0.00
R248 On 05/02/2015	Bond Future	Buy	100	10,413.70
R248 On 06/11/2014	Bond Future	Buy	128	13,126.25
R248 On 06/11/2014	Bond Future	Sell	128	0.00
R248 On 05/02/2015	Bond Future	Sell	128	0.00
R248 On 05/02/2015	Bond Future	Buy	128	13,329.53
R248 On 06/11/2014	Bond Future	Buy	154	15,792.52
R248 On 06/11/2014	Bond Future	Sell	154	0.00
R248 On 05/02/2015	Bond Future	Sell	154	0.00
R248 On 05/02/2015	Bond Future	Buy	154	16,037.09
R248 On 06/11/2014	Bond Future	Buy	167	17,125.65

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 06/11/2014			Bond Future		
			Sell	167	0.00
R248 On 05/02/2015			Bond Future		
			Sell	167	0.00
R248 On 05/02/2015			Bond Future		
			Buy	167	17,390.87
R248 On 06/11/2014			Bond Future		
			Buy	177	18,151.14
R248 On 06/11/2014			Bond Future		
			Sell	177	0.00
R248 On 05/02/2015			Bond Future		
			Sell	177	0.00
R248 On 05/02/2015			Bond Future		
			Buy	177	18,432.24
R248 On 06/11/2014			Bond Future		
			Buy	247	25,329.56
R248 On 06/11/2014			Bond Future		
			Sell	247	0.00
R248 On 05/02/2015			Bond Future		
			Sell	247	0.00
R248 On 05/02/2015			Bond Future		
			Buy	247	25,721.83
R248 On 06/11/2014			Bond Future		
			Buy	419	42,967.95
R248 On 06/11/2014			Bond Future		
			Sell	419	0.00
R248 On 05/02/2015			Bond Future		
			Sell	419	0.00
R248 On 05/02/2015			Bond Future		
			Buy	419	43,633.38
R248 On 06/11/2014			Bond Future		
			Sell	1,821	0.00
R248 On 06/11/2014			Bond Future		
			Buy	1,821	186,741.38
R248 On 05/02/2015			Bond Future		
			Sell	1,821	0.00
R248 On 05/02/2015			Bond Future		
			Buy	1,821	189,633.39
R207 Bond Future					
R207 On 05/02/2015			Bond Future		
			Sell	50	0.00
R207 On 05/02/2015			Bond Future		
			Buy	50	5,003.35
R207 On 06/11/2014			Bond Future		
			Buy	50	5,105.18
R207 On 06/11/2014			Bond Future		
			Sell	50	0.00
R207 On 05/02/2015			Bond Future		
			Sell	67	0.00
R207 On 05/02/2015			Bond Future		
			Buy	67	6,709.39
R207 On 06/11/2014			Bond Future		
			Buy	67	6,846.65
R207 On 06/11/2014			Bond Future		
			Sell	67	0.00
R207 On 05/02/2015			Bond Future		
			Sell	119	0.00
R207 On 05/02/2015			Bond Future		
			Buy	119	11,916.67
R207 On 06/11/2014			Bond Future		
			Buy	119	12,160.47
R207 On 06/11/2014			Bond Future		
			Sell	119	0.00
R207 On 05/02/2015			Bond Future		
			Sell	140	0.00
R207 On 05/02/2015			Bond Future		
			Buy	140	14,019.62
R207 On 06/11/2014			Bond Future		
			Buy	140	14,306.45
R207 On 06/11/2014			Bond Future		
			Sell	140	0.00
R207 On 05/02/2015			Bond Future		
			Sell	147	0.00
R207 On 05/02/2015			Bond Future		
			Buy	147	14,720.60
R207 On 06/11/2014			Bond Future		
			Buy	147	15,021.76
R207 On 06/11/2014			Bond Future		
			Sell	147	0.00
R207 On 05/02/2015			Bond Future		
			Sell	149	0.00

R207 On 05/02/2015	Bond Future	Buy	149	14,920.88
R207 On 06/11/2014	Bond Future	Buy	149	15,226.14
R207 On 06/11/2014	Bond Future	Sell	149	0.00
R207 On 05/02/2015	Bond Future	Sell	190	0.00
R207 On 05/02/2015	Bond Future	Buy	190	19,026.62
R207 On 06/11/2014	Bond Future	Buy	190	19,415.89
R207 On 06/11/2014	Bond Future	Sell	190	0.00
R207 On 05/02/2015	Bond Future	Sell	283	0.00
R207 On 05/02/2015	Bond Future	Buy	283	28,339.65
R207 On 06/11/2014	Bond Future	Buy	283	28,919.45
R207 On 06/11/2014	Bond Future	Sell	283	0.00
R207 On 05/02/2015	Bond Future	Sell	325	0.00
R207 On 05/02/2015	Bond Future	Buy	325	32,545.54
R207 On 06/11/2014	Bond Future	Buy	325	33,211.38
R207 On 06/11/2014	Bond Future	Sell	325	0.00
R207 On 05/02/2015	Bond Future	Sell	380	0.00
R207 On 05/02/2015	Bond Future	Buy	380	38,053.25
R207 On 06/11/2014	Bond Future	Buy	380	38,831.78
R207 On 06/11/2014	Bond Future	Sell	380	0.00
R207 On 05/02/2015	Bond Future	Sell	430	0.00
R207 On 05/02/2015	Bond Future	Buy	430	43,060.25
R207 On 06/11/2014	Bond Future	Buy	430	43,941.23
R207 On 06/11/2014	Bond Future	Sell	430	0.00
R207 On 05/02/2015	Bond Future	Sell	540	0.00
R207 On 05/02/2015	Bond Future	Buy	540	54,075.66
R207 On 06/11/2014	Bond Future	Buy	540	55,181.98
R207 On 06/11/2014	Bond Future	Sell	540	0.00
R207 On 05/02/2015	Bond Future	Sell	580	0.00
R207 On 05/02/2015	Bond Future	Buy	580	58,081.27
R207 On 06/11/2014	Bond Future	Buy	580	59,269.54
R207 On 06/11/2014	Bond Future	Sell	580	0.00
R207 On 05/02/2015	Bond Future	Sell	600	0.00
R207 On 05/02/2015	Bond Future	Buy	600	60,097.07
R207 On 05/02/2015	Bond Future	Sell	600	0.00
R207 On 05/02/2015	Bond Future	Buy	600	60,097.07
R207 On 06/11/2014	Bond Future	Sell	600	0.00
R207 On 06/11/2014	Bond Future	Buy	600	61,326.11
R207 On 06/11/2014	Bond Future	Buy	600	61,326.11
R207 On 06/11/2014	Bond Future	Sell	600	0.00
R207 On 05/02/2015	Bond Future	Sell	741	0.00
R207 On 05/02/2015	Bond Future	Buy	741	74,203.83
R207 On 06/11/2014	Bond Future	Buy	741	75,721.97
R207 On 06/11/2014	Bond Future	Sell	741	0.00
R207 On 05/02/2015	Bond Future	Sell	1,168	0.00
R207 On 05/02/2015	Bond Future	Buy	1,168	116,963.66
R207 On 06/11/2014	Bond Future	Buy	1,168	119,356.59

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 06/11/2014			Sell	1,168	0.00
R207 On 05/02/2015			Buy	1,741	174,343.95
R207 On 05/02/2015			Sell	1,741	0.00
R207 On 06/11/2014			Sell	1,741	0.00
R207 On 06/11/2014			Buy	1,741	177,910.87
R207 On 05/02/2015			Sell	1,824	0.00
R207 On 05/02/2015			Buy	1,824	182,655.58
R207 On 06/11/2014			Buy	1,824	186,392.48
R207 On 06/11/2014			Sell	1,824	0.00
R207 On 05/02/2015			Sell	2,719	0.00
R207 On 05/02/2015			Buy	2,719	272,280.99
R207 On 06/11/2014			Buy	2,719	277,851.51
R207 On 06/11/2014			Sell	2,719	0.00
R207 On 05/02/2015			Sell	4,712	0.00
R207 On 05/02/2015			Buy	4,712	471,860.25
R207 On 06/11/2014			Buy	4,712	481,513.91
R207 On 06/11/2014			Sell	4,712	0.00
R207 On 05/02/2015			Sell	6,765	0.00
R207 On 05/02/2015			Buy	6,765	677,447.91
R207 On 06/11/2014			Buy	6,765	691,307.64
R207 On 06/11/2014			Sell	6,765	0.00
R208 Bond Futures					
R208 On 05/02/2015			Sell	10	0.00
R208 On 05/02/2015			Buy	10	987.62
R208 On 05/02/2015			Sell	10	0.00
R208 On 05/02/2015			Buy	10	987.62
R208 On 06/11/2014			Buy	10	972.46
R208 On 06/11/2014			Sell	10	0.00
R208 On 06/11/2014			Buy	10	972.46
R208 On 06/11/2014			Sell	10	0.00
R208 On 05/02/2015			Sell	11	0.00
R208 On 05/02/2015			Buy	11	1,086.38
R208 On 06/11/2014			Buy	11	1,069.71
R208 On 06/11/2014			Sell	11	0.00
R208 On 05/02/2015			Sell	13	0.00
R208 On 05/02/2015			Buy	13	1,283.90
R208 On 06/11/2014			Buy	13	1,264.20
R208 On 06/11/2014			Sell	13	0.00
R208 On 05/02/2015			Sell	20	0.00
R208 On 05/02/2015			Buy	20	1,975.23
R208 On 06/11/2014			Buy	20	1,944.92

R208 On 06/11/2014	Bond Future	Sell	20	0.00
R208 On 05/02/2015	Bond Future	Sell	22	0.00
R208 On 05/02/2015	Bond Future	Buy	22	2,172.75
R208 On 06/11/2014	Bond Future	Buy	22	2,139.42
R208 On 06/11/2014	Bond Future	Sell	22	0.00
R208 On 05/02/2015	Bond Future	Sell	63	0.00
R208 On 05/02/2015	Bond Future	Buy	63	6,221.98
R208 On 06/11/2014	Bond Future	Buy	63	6,126.51
R208 On 06/11/2014	Bond Future	Sell	63	0.00
R208 On 05/02/2015	Bond Future	Sell	85	0.00
R208 On 05/02/2015	Bond Future	Buy	85	8,394.74
R208 On 06/11/2014	Bond Future	Buy	85	8,265.93
R208 On 06/11/2014	Bond Future	Sell	85	0.00
R208 On 05/02/2015	Bond Future	Sell	102	0.00
R208 On 05/02/2015	Bond Future	Buy	102	10,073.68
R208 On 06/11/2014	Bond Future	Buy	102	9,919.11
R208 On 06/11/2014	Bond Future	Sell	102	0.00
R208 On 05/02/2015	Bond Future	Sell	128	0.00
R208 On 05/02/2015	Bond Future	Buy	128	12,641.48
R208 On 06/11/2014	Bond Future	Buy	128	12,447.52
R208 On 06/11/2014	Bond Future	Sell	128	0.00
R208 On 05/02/2015	Bond Future	Sell	209	0.00
R208 On 05/02/2015	Bond Future	Buy	209	20,641.17
R208 On 06/11/2014	Bond Future	Buy	209	20,324.46
R208 On 06/11/2014	Bond Future	Sell	209	0.00
R208 On 05/02/2015	Bond Future	Sell	266	0.00
R208 On 05/02/2015	Bond Future	Buy	266	26,270.58
R208 On 06/11/2014	Bond Future	Buy	266	25,867.49
R208 On 06/11/2014	Bond Future	Sell	266	0.00
R208 On 05/02/2015	Bond Future	Sell	301	0.00
R208 On 05/02/2015	Bond Future	Buy	301	29,727.24
R208 On 06/11/2014	Bond Future	Buy	301	29,271.11
R208 On 06/11/2014	Bond Future	Sell	301	0.00
R208 On 05/02/2015	Bond Future	Sell	310	0.00
R208 On 05/02/2015	Bond Future	Buy	310	30,616.09
R208 On 06/11/2014	Bond Future	Buy	310	30,146.33
R208 On 06/11/2014	Bond Future	Sell	310	0.00
R208 On 05/02/2015	Bond Future	Sell	325	0.00
R208 On 05/02/2015	Bond Future	Buy	325	32,097.52
R208 On 06/11/2014	Bond Future	Buy	325	31,605.02
R208 On 06/11/2014	Bond Future	Sell	325	0.00
R208 On 05/02/2015	Bond Future	Sell	372	0.00
R208 On 05/02/2015	Bond Future	Buy	372	36,739.31
R208 On 06/11/2014	Bond Future	Buy	372	36,175.59
R208 On 06/11/2014	Bond Future	Sell	372	0.00
R208 On 05/02/2015	Bond Future	Sell	546	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 05/02/2015	Bond Future		Buy	546	53,923.83
R208 On 06/11/2014	Bond Future		Buy	546	53,096.44
R208 On 06/11/2014	Bond Future		Sell	546	0.00
R208 On 05/02/2015	Bond Future		Sell	583	0.00
R208 On 05/02/2015	Bond Future		Buy	583	57,578.01
R208 On 06/11/2014	Bond Future		Buy	583	56,694.55
R208 On 06/11/2014	Bond Future		Sell	583	0.00
R208 On 05/02/2015	Bond Future		Sell	841	0.00
R208 On 05/02/2015	Bond Future		Buy	841	83,058.50
R208 On 06/11/2014	Bond Future		Buy	841	81,784.07
R208 On 06/11/2014	Bond Future		Sell	841	0.00
R208 On 05/02/2015	Bond Future		Sell	842	0.00
R208 On 05/02/2015	Bond Future		Buy	842	83,157.26
R208 On 06/11/2014	Bond Future		Buy	842	81,881.32
R208 On 06/11/2014	Bond Future		Sell	842	0.00
R208 On 05/02/2015	Bond Future		Sell	940	0.00
R208 On 05/02/2015	Bond Future		Buy	940	92,835.89
R208 On 06/11/2014	Bond Future		Buy	940	91,411.45
R208 On 06/11/2014	Bond Future		Sell	940	0.00
R208 On 05/02/2015	Bond Future		Sell	1,053	0.00
R208 On 05/02/2015	Bond Future		Buy	1,053	103,995.95
R208 On 06/11/2014	Bond Future		Buy	1,053	102,400.27
R208 On 06/11/2014	Bond Future		Sell	1,053	0.00
R208 On 05/02/2015	Bond Future		Sell	1,113	0.00
R208 On 05/02/2015	Bond Future		Buy	1,113	109,921.65
R208 On 06/11/2014	Bond Future		Buy	1,113	108,235.04
R208 On 06/11/2014	Bond Future		Sell	1,113	0.00
R208 On 05/02/2015	Bond Future		Sell	1,209	0.00
R208 On 05/02/2015	Bond Future		Buy	1,209	119,402.76
R208 On 06/11/2014	Bond Future		Buy	1,209	117,570.68
R208 On 06/11/2014	Bond Future		Sell	1,209	0.00
R208 On 05/02/2015	Bond Future		Sell	1,452	0.00
R208 On 05/02/2015	Bond Future		Buy	1,452	143,401.83
R208 On 06/11/2014	Bond Future		Buy	1,452	141,201.51
R208 On 06/11/2014	Bond Future		Sell	1,452	0.00
R208 On 05/02/2015	Bond Future		Sell	1,528	0.00
R208 On 05/02/2015	Bond Future		Buy	1,528	150,907.71
R208 On 06/11/2014	Bond Future		Buy	1,528	148,592.22
R208 On 06/11/2014	Bond Future		Sell	1,528	0.00
R208 On 05/02/2015	Bond Future		Sell	1,951	0.00
R208 On 05/02/2015	Bond Future		Buy	1,951	192,683.86
R208 On 06/11/2014	Bond Future		Buy	1,951	189,727.38

R208 On 06/11/2014	Bond Future	Sell	1,951	0.00
R208 On 05/02/2015	Bond Future	Buy	2,378	234,855.06
R208 On 05/02/2015	Bond Future	Sell	2,378	0.00
R208 On 06/11/2014	Bond Future	Sell	2,378	0.00
R208 On 06/11/2014	Bond Future	Buy	2,378	231,251.51
R208 On 05/02/2015	Bond Future	Buy	3,190	315,049.47
R208 On 05/02/2015	Bond Future	Sell	3,190	0.00
R208 On 06/11/2014	Bond Future	Sell	3,190	0.00
R208 On 06/11/2014	Bond Future	Buy	3,190	310,215.44
R208 On 05/02/2015	Bond Future	Sell	4,189	0.00
R208 On 05/02/2015	Bond Future	Buy	4,189	413,712.30
R208 On 06/11/2014	Bond Future	Buy	4,189	407,364.42
R208 On 06/11/2014	Bond Future	Sell	4,189	0.00
R208 On 05/02/2015	Bond Future	Sell	7,442	0.00
R208 On 05/02/2015	Bond Future	Buy	7,442	734,983.75
R208 On 06/11/2014	Bond Future	Buy	7,442	723,706.37
R208 On 06/11/2014	Bond Future	Sell	7,442	0.00
R208 On 05/02/2015	Bond Future	Sell	9,223	0.00
R208 On 05/02/2015	Bond Future	Buy	9,223	910,878.14
R208 On 06/11/2014	Bond Future	Buy	9,223	896,901.89
R208 On 06/11/2014	Bond Future	Sell	9,223	0.00
R208 On 05/02/2015	Bond Future	Sell	10,592	0.00
R208 On 05/02/2015	Bond Future	Buy	10,592	1,046,082.76
R208 On 06/11/2014	Bond Future	Buy	10,592	1,030,031.96
R208 On 06/11/2014	Bond Future	Sell	10,592	0.00
R208 On 05/02/2015	Bond Future	Sell	40,183	0.00
R208 On 05/02/2015	Bond Future	Buy	40,183	3,968,536.97
R208 On 06/11/2014	Bond Future	Buy	40,183	3,907,644.86
R208 On 06/11/2014	Bond Future	Sell	40,183	0.00

R209 Bond Future

R209 On 06/11/2014	Bond Future	Buy	2	157.36
R209 On 06/11/2014	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Sell	2	0.00
R209 On 05/02/2015	Bond Future	Buy	2	159.81
R209 On 06/11/2014	Bond Future	Buy	3	235.55
R209 On 06/11/2014	Bond Future	Sell	3	0.00
R209 On 06/11/2014	Bond Future	Buy	8	629.43
R209 On 06/11/2014	Bond Future	Sell	8	0.00
R209 On 06/11/2014	Bond Future	Sell	8	0.00
R209 On 06/11/2014	Bond Future	Buy	8	629.43
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 05/02/2015	Bond Future	Buy	8	639.24
R209 On 05/02/2015	Bond Future	Buy	8	639.24
R209 On 05/02/2015	Bond Future	Sell	8	0.00
R209 On 06/11/2014	Bond Future	Buy	13	1,022.82

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 06/11/2014			Sell	13	0.00
R209 On 05/02/2015			Sell	13	0.00
R209 On 05/02/2015			Buy	13	1,038.76
R209 On 06/11/2014			Sell	15	0.00
R209 On 06/11/2014			Buy	15	1,180.18
R209 On 05/02/2015			Buy	15	1,198.57
R209 On 05/02/2015			Sell	15	0.00
R209 On 06/11/2014			Sell	20	0.00
R209 On 06/11/2014			Buy	20	1,570.33
R209 On 06/11/2014			Buy	22	1,730.93
R209 On 06/11/2014			Sell	22	0.00
R209 On 05/02/2015			Sell	22	0.00
R209 On 05/02/2015			Buy	22	1,757.90
R209 On 06/11/2014			Buy	24	1,888.29
R209 On 06/11/2014			Sell	24	0.00
R209 On 05/02/2015			Sell	24	0.00
R209 On 05/02/2015			Buy	24	1,917.71
R209 On 06/11/2014			Buy	26	2,045.65
R209 On 06/11/2014			Sell	26	0.00
R209 On 05/02/2015			Sell	26	0.00
R209 On 05/02/2015			Buy	26	2,077.52
R209 On 06/11/2014			Sell	40	0.00
R209 On 06/11/2014			Buy	40	3,140.67
R209 On 05/02/2015			Buy	40	3,188.37
R209 On 05/02/2015			Sell	40	0.00
R209 On 06/11/2014			Buy	112	8,812.02
R209 On 06/11/2014			Sell	112	0.00
R209 On 05/02/2015			Sell	112	0.00
R209 On 05/02/2015			Buy	112	8,949.33
R209 On 06/11/2014			Sell	160	0.00
R209 On 06/11/2014			Buy	160	12,549.73
R209 On 05/02/2015			Sell	160	0.00
R209 On 05/02/2015			Buy	160	12,741.99
R209 On 06/11/2014			Sell	182	0.00
R209 On 06/11/2014			Buy	182	14,319.54
R209 On 05/02/2015			Buy	182	14,542.67
R209 On 05/02/2015			Sell	182	0.00
R209 On 06/11/2014			Buy	205	16,129.15
R209 On 06/11/2014			Sell	205	0.00
R209 On 05/02/2015			Sell	205	0.00
R209 On 05/02/2015			Buy	205	16,380.48
R209 On 06/11/2014			Buy	221	17,388.01

R209 On 06/11/2014	Bond Future	Sell	221	0.00
R209 On 05/02/2015	Bond Future	Sell	221	0.00
R209 On 05/02/2015	Bond Future	Buy	221	17,658.95
R209 On 06/11/2014	Bond Future	Buy	272	21,400.63
R209 On 06/11/2014	Bond Future	Sell	272	0.00
R209 On 05/02/2015	Bond Future	Sell	272	0.00
R209 On 05/02/2015	Bond Future	Buy	272	21,734.10
R209 On 06/11/2014	Bond Future	Sell	700	0.00
R209 On 06/11/2014	Bond Future	Buy	700	55,075.15
R209 On 05/02/2015	Bond Future	Buy	700	55,933.34
R209 On 05/02/2015	Bond Future	Sell	700	0.00

R210 Bond Future

R210 On 06/11/2014	Bond Future	Sell	82	0.00
R210 On 06/11/2014	Bond Future	Buy	82	14,227.16
R210 On 06/11/2014	Bond Future	Buy	82	14,227.16
R210 On 06/11/2014	Bond Future	Sell	82	0.00
R210 On 05/02/2015	Bond Future	Sell	82	0.00
R210 On 05/02/2015	Bond Future	Buy	82	14,454.47
R210 On 05/02/2015	Bond Future	Sell	82	0.00
R210 On 05/02/2015	Bond Future	Buy	82	14,454.47

R212 Bond Future

R212 On 06/11/2014	Bond Future	Sell	32	0.00
R212 On 06/11/2014	Bond Future	Buy	32	4,414.59
R212 On 06/11/2014	Bond Future	Buy	32	4,414.59
R212 On 06/11/2014	Bond Future	Sell	32	0.00
R212 On 05/02/2015	Bond Future	Buy	32	4,429.02
R212 On 05/02/2015	Bond Future	Sell	32	0.00
R212 On 05/02/2015	Bond Future	Sell	32	0.00
R212 On 05/02/2015	Bond Future	Buy	32	4,429.02

R213 Bond Future

R213 On 06/11/2014	Bond Future	Buy	16	1,430.44
R213 On 06/11/2014	Bond Future	Sell	16	0.00
R213 On 05/02/2015	Bond Future	Sell	16	0.00
R213 On 05/02/2015	Bond Future	Buy	16	1,452.73
R213 On 06/11/2014	Bond Future	Buy	77	6,883.99
R213 On 06/11/2014	Bond Future	Sell	77	0.00
R213 On 05/02/2015	Bond Future	Sell	77	0.00
R213 On 05/02/2015	Bond Future	Buy	77	6,991.26
R213 On 06/11/2014	Bond Future	Sell	93	0.00
R213 On 06/11/2014	Bond Future	Buy	93	8,314.43
R213 On 05/02/2015	Bond Future	Buy	93	8,443.99
R213 On 05/02/2015	Bond Future	Sell	93	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R214 Bond Future					
R214 On 06/11/2014	Bond Future		Buy	14	1,112.98
R214 On 06/11/2014	Bond Future		Sell	14	0.00
R214 On 05/02/2015	Bond Future		Sell	14	0.00
R214 On 05/02/2015	Bond Future		Buy	14	1,130.33
R214 On 06/11/2014	Bond Future		Buy	16	1,271.98
R214 On 06/11/2014	Bond Future		Sell	16	0.00
R214 On 05/02/2015	Bond Future		Sell	16	0.00
R214 On 05/02/2015	Bond Future		Buy	16	1,291.80
R214 On 06/11/2014	Bond Future		Buy	30	2,384.96
R214 On 06/11/2014	Bond Future		Sell	30	0.00
R214 On 05/02/2015	Bond Future		Sell	30	0.00
R214 On 05/02/2015	Bond Future		Buy	30	2,422.13
Grand Total for Daily Detailed Turnover:				336,713	38,859,626.81