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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 20/02/2015

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/ Sell
9:01:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7006		(35,101.80)	Client	Sell
9:01:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7006		35,101.80	Member	Buy
9:35:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7134		(23,426.80)	Client	Sell
9:35:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7134		23,426.80	Member	Buy
10:01:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7084		(585,420.00)	Member	Sell
10:01:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7084		585,420.00	Client	Buy
10:15:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7064		2,926,600.00	Member	Buy
10:15:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	11.7064		(2,926,600.00)	Member	Sell
10:24:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	140	140,000	11.6888		(1,636,432.00)	Member	Sell
10:24:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.6833		(700,998.00)	Member	Sell
10:24:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	60	60,000	11.6833		700,998.00	Member	Buy
10:34:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8469		(59,234.50)	Member	Sell
10:34:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8469		59,234.50	Member	Buy
10:34:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6724		(58,362.00)	Member	Sell
10:42:24	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8541		(11,854.10)	Member	Sell
10:42:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6796		11,679.60	Client	Buy
10:42:24	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8541		11,854.10	Member	Buy
10:42:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6796		(11,679.60)	Member	Sell

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/ Sell
11:29:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8541		10,668,690.00	Member	Buy
11:29:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6796		(10,511,640.00)	Member	Sell
11:29:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6796		10,511,640.00	Member	Buy
11:29:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8541		(10,668,690.00)	Member	Sell
11:29:51	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8541		10,668,690.00	Member	Buy
11:29:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6796		(10,511,640.00)	Member	Sell
11:29:51	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8541		(10,668,690.00)	Member	Sell
11:29:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6796		10,511,640.00	Member	Buy
11:29:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6796		(10,511,640.00)	Member	Sell
11:29:59	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8541		10,668,690.00	Member	Buy
11:29:59	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8541		(10,668,690.00)	Member	Sell
11:29:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6796		10,511,640.00	Member	Buy
11:30:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	294	294,000	11.6796		(3,433,802.40)	Member	Sell
11:30:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	294	294,000	11.8541		3,485,105.40	Member	Buy
11:30:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	294	294,000	11.8541		(3,485,105.40)	Member	Sell
11:30:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	294	294,000	11.6796		3,433,802.40	Member	Buy
11:34:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6890		58,445.00	Client	Buy
11:43:34	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	194	194,000	11.8623		(2,301,286.20)	Member	Sell
11:43:34	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	194	194,000	11.8623		2,301,286.20	Member	Buy
11:43:34	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	194	194,000	11.6883		(2,267,530.20)	Member	Sell
11:43:34	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	194	194,000	11.6883		2,267,530.20	Client	Buy
11:43:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.6883		(70,129.80)	Member	Sell
11:43:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.6883		70,129.80	Client	Buy
11:51:20	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2200		(1,222,000.00)	Member	Sell
11:55:12	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.2200		(1,222,000.00)	Member	Sell
12:05:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.6711		(8,753,325.00)	Member	Sell
12:05:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6715		(2,334,300.00)	Member	Sell
12:05:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6715		(116,715.00)	Member	Sell
12:05:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6715		(116,715.00)	Member	Sell
12:05:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6715		(116,715.00)	Member	Sell
12:13:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6724		116,724.00	Client	Buy
12:13:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6723		(58,361.50)	Member	Sell
12:55:06	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.2200		611,000.00	Client	Buy
13:12:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6723		(10,505,070.00)	Member	Sell
13:12:43	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8463		10,661,670.00	Member	Buy
13:12:43	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8463		(10,661,670.00)	Member	Sell
13:12:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6723		10,505,070.00	Member	Buy
13:12:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6723		(10,505,070.00)	Member	Sell
13:12:50	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8463		10,661,670.00	Member	Buy
13:12:50	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8463		(10,661,670.00)	Member	Sell
13:12:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6723		10,505,070.00	Member	Buy
13:12:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6723		(10,505,070.00)	Member	Sell
13:12:57	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8463		10,661,670.00	Member	Buy

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/Sell
13:12:57	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8463		(10,661,670.00)	Member	Sell
13:12:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6723		10,505,070.00	Member	Buy
13:13:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	106	106,000	11.6723		(1,237,263.80)	Member	Sell
13:13:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	106	106,000	11.8463		1,255,707.80	Member	Buy
13:13:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	106	106,000	11.8463		(1,255,707.80)	Member	Sell
13:13:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	106	106,000	11.6723		1,237,263.80	Member	Buy
13:52:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6695		(1,166,950.00)	Member	Sell
13:52:02	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6695		1,166,950.00	Member	Buy
13:54:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6689		(11,668.90)	Client	Sell
13:54:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6689		11,668.90	Member	Buy
13:55:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6689		(10,502,010.00)	Member	Sell
13:55:37	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8429		10,658,610.00	Member	Buy
13:55:37	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8429		(10,658,610.00)	Member	Sell
13:55:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6689		10,502,010.00	Member	Buy
13:55:44	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8429		10,658,610.00	Member	Buy
13:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6689		(10,502,010.00)	Member	Sell
13:55:44	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.8429		(10,658,610.00)	Member	Sell
13:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	900	900,000	11.6689		10,502,010.00	Member	Buy
13:55:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6689		(2,333,780.00)	Member	Sell
13:55:47	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.8429		2,368,580.00	Member	Buy
13:55:47	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.8429		(2,368,580.00)	Member	Sell
13:55:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6689		2,333,780.00	Member	Buy
14:08:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6760		2,335,200.00	Member	Buy
14:08:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.6760		(2,335,200.00)	Member	Sell
14:14:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6653		(11,665.30)	Client	Sell
14:14:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6653		11,665.30	Member	Buy
14:17:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6685		11,668.50	Client	Buy
14:17:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.6685		(11,668.50)	Member	Sell
14:26:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	61	61,000	11.6777		(712,339.70)	Member	Sell
14:26:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	61	61,000	11.6777		712,339.70	Member	Buy
15:02:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6924		116,924.00	Member	Buy
15:02:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6924		(116,924.00)	Client	Sell
15:28:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.8855		5,942,750.00	Member	Buy
15:28:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.8855		(5,942,750.00)	Member	Sell
15:31:26	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.8909		(2,378,180.00)	Member	Sell
15:31:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7174		(2,343,480.00)	Member	Sell
15:31:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7174		(2,343,480.00)	Member	Sell
15:31:26	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.8909		2,378,180.00	Member	Buy
15:31:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7174		2,343,480.00	Member	Buy
15:31:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7174		2,343,480.00	Member	Buy
15:38:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.6914		(8,768,550.00)	Member	Sell
15:38:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.6914		8,768,550.00	Member	Buy
15:45:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6950		(116,950.00)	Client	Sell

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/Sell
15:45:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6950		116,950.00	Member	Buy
15:49:03	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	13,000	13,000,000	11.8732		154,351,600.00	Client	Buy
15:49:03	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	13,000	13,000,000	11.8732		(154,351,600.00)	Member	Sell
15:50:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.6918		8,768,850.00	Member	Buy
15:50:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.6918		(8,768,850.00)	Member	Sell
15:50:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.6918		1,753,770.00	Member	Buy
15:50:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.6918		(1,753,770.00)	Member	Sell
15:52:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6917		(1,169,170.00)	Member	Sell
15:52:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6917		1,169,170.00	Member	Buy
15:55:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.6968		(1,169,680.00)	Member	Sell
16:12:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	577	577,000	11.6925		6,746,572.50	Member	Buy
16:15:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	577	577,000	11.6934		6,747,091.80	Member	Buy
16:15:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	577	577,000	11.6934		(6,747,091.80)	Member	Sell
16:34:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8680		(118,680.00)	Member	Sell
16:34:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6945		116,945.00	Client	Buy
16:34:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6945		(116,945.00)	Member	Sell
16:34:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8680		118,680.00	Member	Buy
16:36:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6916		58,458.00	Client	Buy
16:36:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6916		(58,458.00)	Member	Sell
16:40:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8692		(593,460.00)	Member	Sell
16:41:04	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8692		593,460.00	Client	Buy
16:44:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6973		116,973.00	Client	Buy
16:44:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.6973		(116,973.00)	Member	Sell
16:52:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	135	135,000	11.6925		(1,578,487.50)	Client	Sell
16:52:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	264	264,000	11.6925		(3,086,820.00)	Client	Sell
16:52:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	178	178,000	11.6925		(2,081,265.00)	Client	Sell
16:58:57	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.8821		(71,292.60)	Member	Sell
16:58:57	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.8821		71,292.60	Member	Buy
16:58:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.7086		(70,251.60)	Member	Sell
16:58:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.7086		70,251.60	Client	Buy
17:00:54	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	581	581,000	11.6730		6,782,013.00	Client	Buy
17:00:54	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	600	600,000	11.6730		7,003,800.00	Client	Buy
17:01:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.6890		(58,445.00)	Client	Sell
<b>Total Futures</b>					<b>69</b>		<b>35,192</b>	<b>35,191,500</b>			<b>415 130 387.55</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>69</b>		<b>35,192</b>	<b>35,191,500</b>			<b>415,130,387.55</b>		
9:20:18	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7227		(8,205,890.00)	Member	Sell
9:20:18	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7227		8,205,890.00	Member	Buy
10:25:34	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.6833		(8,178,310.00)	Member	Sell
10:25:34	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.6833		8,178,310.00	Member	Buy
10:26:39	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.6748		(1,167,480.00)	Member	Sell

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/Sell
10:26:39	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.6748		1,167,480.00	Member	Buy
10:34:41	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.6703		(3,501,090.00)	Member	Sell
10:34:41	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.6703		3,501,090.00	Member	Buy
11:09:10	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.6988		1,169,880.00	Member	Buy
11:09:10	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.6988		(1,169,880.00)	Member	Sell
14:01:07	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.6586		(1,165,860.00)	Member	Sell
14:01:07	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.6586		1,165,860.00	Member	Buy
14:57:52	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	11.6760		17,514,000.00	Member	Buy
14:57:52	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	11.6760		(17,514,000.00)	Client	Sell
15:28:53	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.8855		8,319,850.00	Member	Buy
15:28:53	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.8855		(8,319,850.00)	Member	Sell
15:31:27	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7168		(8,201,760.00)	Member	Sell
15:31:27	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7168		8,201,760.00	Member	Buy
15:38:08	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.6908		(8,183,560.00)	Member	Sell
15:38:08	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.6908		8,183,560.00	Member	Buy
<b>Total Futures</b>					<b>10</b>		<b>56</b>	<b>5,600,000</b>			<b>65 607 680.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>10</b>		<b>56</b>	<b>5,600,000</b>			<b>65,607,680.00</b>		
9:17:22	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	147	147,000	18.0682		2,656,025.40	Member	Buy
9:17:22	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	18.0686		3,613,720.00	Member	Buy
9:17:47	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	18.0690		3,613,800.00	Member	Buy
9:17:47	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	18.0690		(3,613,800.00)	Member	Sell
9:20:39	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	347	347,000	18.0584		6,266,264.80	Member	Buy
10:32:54	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	124	124,000	18.0584		(2,239,241.60)	Client	Sell
10:32:54	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	18.0584		(126,408.80)	Client	Sell
10:32:54	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	151	151,000	18.0584		(2,726,818.40)	Client	Sell
10:32:54	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	65	65,000	18.0584		(1,173,796.00)	Client	Sell
13:31:09	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.9233		(89,616.50)	Member	Sell
13:31:09	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.9233		89,616.50	Client	Buy
15:55:18	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	17.9833		(1,798,330.00)	Member	Sell
<b>Total Futures</b>					<b>6</b>		<b>776</b>	<b>775,500</b>			<b>14 003 719.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>6</b>		<b>776</b>	<b>775,500</b>			<b>14,003,719.00</b>		
12:07:48	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	248	248,000	13.4530		3,336,344.00	Member	Buy
12:08:49	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	17	17,000	13.4530		(228,701.00)	Client	Sell
12:08:49	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	17	17,000	13.4530		(228,701.00)	Client	Sell
12:08:49	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	182	182,000	13.4530		(2,448,446.00)	Client	Sell
12:08:49	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	32	32,000	13.4530		(430,496.00)	Client	Sell
12:10:54	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.4530		(13,453.00)	Client	Sell

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/ Sell
12:10:54	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.4530		13,453.00	Member	Buy
15:30:12	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.2343		92,640.10	Client	Buy
15:30:12	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.2343		(92,640.10)	Member	Sell
<b>Total Futures</b>					<b>5</b>		<b>256</b>	<b>256,000</b>			<b>3 442 437.10</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>256</b>	<b>256,000</b>			<b>3,442,437.10</b>		
9:34:12	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	125	125,000	9.1469		(1,143,362.50)	Member	Sell
9:34:12	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	125	125,000	9.1469		1,143,362.50	Member	Buy
9:37:18	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.1431		228,577.50	Member	Buy
9:37:18	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.1431		(228,577.50)	Member	Sell
9:45:14	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.1376		456,880.00	Member	Buy
9:45:14	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.1376		(456,880.00)	Member	Sell
9:45:38	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.1396		456,980.00	Member	Buy
9:45:38	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.1396		(456,980.00)	Member	Sell
16:39:27	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.1400		274,200.00	Member	Buy
16:39:46	AU\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2295		461,475.00	Member	Buy
16:40:47	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	9.1400		(274,200.00)	Client	Sell
16:40:55	AU\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	9.2295		(461,475.00)	Client	Sell
<b>Total Futures</b>					<b>6</b>		<b>330</b>	<b>330,000</b>			<b>3 021 475.00</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>6</b>		<b>330</b>	<b>330,000</b>			<b>3,021,475.00</b>		
16:40:35	CHF / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.3600		185,400.00	Member	Buy
16:41:13	CHF / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.3600		(185,400.00)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>15</b>	<b>15,000</b>			<b>185 400.00</b>		
<b>Total Options</b>													
<b>Total for CHF / R Foreign Exchange Future</b>					<b>1</b>		<b>15</b>	<b>15,000</b>			<b>185,400.00</b>		
11:51:20	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	268	26,800,000	0.0456		1,222,080.00	Member	Buy
11:55:36	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	134	13,400,000	0.0455		(609,700.00)	Member	Sell
11:55:36	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	268	26,800,000	0.0455		1,219,400.00	Member	Buy
12:54:52	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	134	13,400,000	0.0455		(609,700.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>402</b>	<b>40,200,000</b>			<b>1 830 440.00</b>		
<b>Total Options</b>													
<b>Total for NGN / R Foreign Exchange Future</b>					<b>2</b>		<b>402</b>	<b>40,200,000</b>			<b>1,830,440.00</b>		

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/ Sell
Total Futures					98		37,026	82,368,000			503,221,538.65		
Total Options													
<b>Grand Total for all Instruments</b>					<b>98</b>		<b>37,026</b>	<b>82,368,000</b>			<b>503,221,538.65</b>		