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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 03/03/2016

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
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	15.5955		(31,191,000.00)	Client	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	15.6065		(31,213,000.00)	Client	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	15.5855		(62,342,000.00)	Client	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5789		(778,945.00)	Client	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	15.5955		31,191,000.00	Member	Buy
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6625		7,831,250.00	Member	Buy
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5789		778,945.00	Member	Buy
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5490		(777,450.00)	Member	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	15.5855		62,342,000.00	Member	Buy
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	330	330,000	15.6283		(5,157,339.00)	Member	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	15.6065		31,213,000.00	Member	Buy
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4,200	4,200,000	15.6809		(65,859,780.00)	Member	Sell
8:02:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5490		777,450.00	Client	Buy
8:31:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.5914		15,591.40	Client	Buy
8:31:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.5914		(15,591.40)	Member	Sell
8:31:04	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7345		15,734.50	Member	Buy
8:33:05	\$ / R 29/04/2016	Any day expiry		0.00	1	1,000	300	300,000	15.7265		4,717,950.00	Client	Buy
8:33:05	\$ / R 29/04/2016	Any day expiry		0.00	1	1,000	300	300,000	15.7265		(4,717,950.00)	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
8:56:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,900	2,900,000	15.6828		(45,480,120.00)	Member	Sell
9:03:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	15.5972		(62,388.80)	Client	Sell
9:03:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	15.5972		62,388.80	Client	Buy
9:04:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6038		(156,038.00)	Member	Sell
9:04:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6038		156,038.00	Client	Buy
9:11:13	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.9381		(7,969,050.00)	Client	Sell
9:11:13	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8900		1,589,000.00	Member	Buy
9:16:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6180		(702,810.00)	Member	Sell
9:16:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6180		702,810.00	Client	Buy
9:24:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6152		156,152.00	Client	Buy
9:24:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.6152		(156,152.00)	Member	Sell
9:28:44	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.8900		1,589,000.00	Member	Buy
9:28:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6106		1,561,060.00	Member	Buy
9:28:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6106		(1,561,060.00)	Member	Sell
9:29:49	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6143		15,614.30	Member	Buy
9:29:49	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6143		(15,614.30)	Client	Sell
9:35:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.6121		(936,726.00)	Client	Sell
9:35:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.6121		936,726.00	Client	Buy
9:35:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.6076		(936,456.00)	Client	Sell
9:35:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.6076		936,456.00	Client	Buy
9:37:26	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.8865		(47,659.50)	Member	Sell
9:37:26	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.8865		47,659.50	Client	Buy
9:37:42	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5,200	5,200,000	15.6065		81,153,800.00	Member	Buy
9:38:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6050		780,250.00	Member	Buy
9:38:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5,200	5,200,000	15.6065		(81,153,800.00)	Member	Sell
9:38:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6050		(780,250.00)	Client	Sell
9:39:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.6000		(468,000.00)	Member	Sell
9:39:07	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.8797		476,391.00	Member	Buy
9:39:07	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.8797		(476,391.00)	Client	Sell
9:48:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6168		(78,084.00)	Member	Sell
9:48:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6168		78,084.00	Client	Buy
9:51:31	\$ / R 19/12/2016	Foreign Exchange Future	P	16.76	1	1,000	3,750	3,750,000	1,389.2000		(5,209,500,000.00)	Member	Sell
9:51:31	\$ / R 13/06/2016	Foreign Exchange Future	P	16.17	1	1,000	5,000	5,000,000	838.7500		(4,193,750,000.00)	Member	Sell
9:56:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5,200	5,200,000	15.6015		(81,127,800.00)	Member	Sell
10:06:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6277		703,246.50	Member	Buy
10:06:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6277		(703,246.50)	Client	Sell
10:08:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	17	17,000	15.6690		(266,373.00)	Member	Sell
10:08:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	17	17,000	15.6690		266,373.00	Client	Buy
10:09:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.5870		(389,675.00)	Member	Sell
10:09:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.5870		389,675.00	Client	Buy
10:10:40	\$ / R 13/06/2016	Foreign Exchange Future	P	16.17	1	1,000	5,000	5,000,000	851.2500		4,256,250,000.00	Client	Buy
10:10:40	\$ / R 13/06/2016	Foreign Exchange Future	P	16.17	1	1,000	5,000	5,000,000	851.2500		(4,256,250,000.00)	Member	Sell
10:11:04	\$ / R 19/12/2016	Foreign Exchange Future	P	16.76	1	1,000	3,750	3,750,000	1,401.7000		5,256,375,000.00	Client	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
10:11:04	\$ / R 19/12/2016	Foreign Exchange Future	P	16.76	1	1,000	3,750	3,750,000	1,401.7000		(5,256,375,000.00)	Member	Sell
10:35:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6770		783,850.00	Member	Buy
10:35:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6770		(783,850.00)	Member	Sell
10:35:58	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.9568		797,840.00	Member	Buy
10:36:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	304	304,000	15.6770		(4,765,808.00)	Member	Sell
10:36:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	304	304,000	15.6770		4,765,808.00	Member	Buy
10:45:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6750		783,750.00	Member	Buy
10:45:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6750		(783,750.00)	Client	Sell
10:48:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6621		704,794.50	Member	Buy
10:48:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6621		(704,794.50)	Client	Sell
10:57:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.6680		(15,668,000.00)	Client	Sell
10:57:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.6680		15,668,000.00	Member	Buy
11:06:15	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.9414		239,121.00	Member	Buy
11:06:15	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.9414		(239,121.00)	Client	Sell
11:13:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.9450		(318,900.00)	Client	Sell
11:13:39	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.9450		318,900.00	Member	Buy
11:22:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.6600		(313,200.00)	Client	Sell
11:22:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.6600		313,200.00	Member	Buy
11:22:09	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	16.2572		(325,144.00)	Member	Sell
11:22:09	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	16.2572		325,144.00	Member	Buy
11:47:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6800		(78,400.00)	Client	Sell
11:47:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.6800		78,400.00	Member	Buy
12:05:52	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.9671		(7,983,550.00)	Member	Sell
12:05:52	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.9671		7,983,550.00	Member	Buy
12:07:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7000		(15,700.00)	Client	Sell
12:07:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7000		15,700.00	Client	Buy
12:08:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7000		(15,700.00)	Client	Sell
12:08:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7000		15,700.00	Client	Buy
12:08:37	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.9872		1,598,720.00	Client	Buy
12:08:37	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.9872		(1,598,720.00)	Member	Sell
12:08:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7000		(47,100.00)	Client	Sell
12:08:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.7000		47,100.00	Member	Buy
12:16:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6900		(15,690.00)	Member	Sell
12:16:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6900		15,690.00	Client	Buy
12:42:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6830		(784,150.00)	Client	Sell
12:42:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6830		784,150.00	Member	Buy
12:48:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	64	64,000	15.7163		(1,005,843.20)	Client	Sell
12:48:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	64	64,000	15.7163		1,005,843.20	Client	Buy
12:57:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.7183		(707,323.50)	Member	Sell
12:57:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.7183		707,323.50	Client	Buy
13:08:51	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6907		15,690.70	Member	Buy
13:11:05	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.9625		7,981,250.00	Member	Buy
13:11:05	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.9625		(7,981,250.00)	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
13:11:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	135	135,000	15.6814		(2,116,989.00)	Member	Sell
13:11:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	135	135,000	15.6814		2,116,989.00	Member	Buy
13:14:47	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9726		(159,726.00)	Member	Sell
13:14:47	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9726		159,726.00	Client	Buy
13:24:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6839		(15,683.90)	Member	Sell
13:24:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.6839		15,683.90	Member	Buy
13:29:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6865		(3,921,625.00)	Client	Sell
13:29:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6865		3,921,625.00	Member	Buy
13:30:58	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.9729		3,993,225.00	Member	Buy
13:44:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	43	43,000	15.7134		675,676.20	Member	Buy
13:44:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	43	43,000	15.7134		(675,676.20)	Client	Sell
13:47:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.7090		15,709,000.00	Member	Buy
13:47:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.7090		(15,709,000.00)	Client	Sell
13:54:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.6995		(15,699,500.00)	Member	Sell
13:54:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.6995		15,699,500.00	Member	Buy
13:55:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,098	1,098,000	15.7926		17,340,274.80	Client	Buy
13:55:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,098	1,098,000	15.7926		(17,340,274.80)	Client	Sell
14:05:59	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,200	1,200,000	15.7266		18,871,920.00	Member	Buy
14:06:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7277		786,385.00	Member	Buy
14:07:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	434	434,000	15.7145		6,820,093.00	Member	Buy
14:07:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	434	434,000	15.7145		(6,820,093.00)	Client	Sell
14:08:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7283		786,415.00	Member	Buy
14:09:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7227		786,135.00	Member	Buy
14:09:30	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7227		(786,135.00)	Client	Sell
14:09:33	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.0086		(240,129.00)	Client	Sell
14:09:33	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.0086		240,129.00	Member	Buy
14:13:59	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	16.3259		571,406.50	Client	Buy
14:13:59	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	16.3259		(571,406.50)	Member	Sell
14:17:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7283		(786,415.00)	Client	Sell
14:19:00	\$ / R 17/03/2016	Any day expiry	C	15.74	1	1,000	2,500	2,500,000	248.6300		621,575,000.00	Member	Buy
14:19:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,200	1,200,000	15.7216		(18,865,920.00)	Member	Sell
14:21:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.7075		15,707,500.00	Client	Buy
14:21:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.7075		(15,707,500.00)	Member	Sell
14:21:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,200	1,200,000	15.7216		18,865,920.00	Member	Buy
14:22:38	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6900		(7,845,000.00)	Member	Sell
14:22:39	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6900		(7,845,000.00)	Member	Sell
14:29:19	\$ / R 17/03/2016	Any day expiry	C	15.74	1	1,000	2,500	2,500,000	243.6300		609,075,000.00	Member	Buy
14:45:40	\$ / R 17/03/2016	Any day expiry	C	15.74	1	1,000	1,490	1,490,000	243.6300		(363,008,700.00)	Client	Sell
14:45:40	\$ / R 17/03/2016	Any day expiry	C	15.74	1	1,000	140	140,000	243.6300		(34,108,200.00)	Client	Sell
14:45:40	\$ / R 17/03/2016	Any day expiry	C	15.74	1	1,000	870	870,000	243.6300		(211,958,100.00)	Client	Sell
14:47:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	6,744	6,744,000	15.6900		105,813,360.00	Member	Buy
14:47:34	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	6,744	6,744,000	15.9710		(107,708,424.00)	Member	Sell
14:51:01	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	6,744	6,744,000	15.6900		(105,813,360.00)	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
14:51:07	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	6,744	6,744,000	15.9710		107,708,424.00	Client	Buy
15:18:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7482		787,410.00	Client	Buy
15:18:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.7482		(787,410.00)	Member	Sell
15:34:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.7255		7,862,750.00	Member	Buy
15:34:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.7296		7,864,800.00	Member	Buy
15:37:42	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.7258		3,931,450.00	Member	Buy
15:38:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,250	1,250,000	15.7171		(19,646,375.00)	Client	Sell
15:38:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	15.6271		1,953,387.50	Member	Buy
15:57:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7297		15,729.70	Member	Buy
15:57:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7297		(15,729.70)	Client	Sell
16:00:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.7456		3,936,400.00	Member	Buy
16:08:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.7265		(15,726,500.00)	Client	Sell
16:08:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.7265		15,726,500.00	Member	Buy
16:09:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	15.7268		(62,907.20)	Client	Sell
16:09:35	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	15.7268		62,907.20	Member	Buy
16:13:03	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.0200		(80,100.00)	Client	Sell
16:13:03	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.0200		80,100.00	Member	Buy
16:22:36	\$ / R 31/03/2016	Any day expiry		0.00	1	1,000	62	62,000	15.7948		(979,277.60)	Member	Sell
16:22:36	\$ / R 03/03/2016	Any day expiry		0.00	1	1,000	62	62,000	15.7100		974,020.00	Member	Buy
16:22:36	\$ / R 03/03/2016	Any day expiry		0.00	1	1,000	62	62,000	15.7100		(974,020.00)	Client	Sell
16:22:36	\$ / R 31/03/2016	Any day expiry		0.00	1	1,000	62	62,000	15.7948		979,277.60	Client	Buy
16:25:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	645	645,000	15.7467		10,156,621.50	Client	Buy
16:25:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	645	645,000	15.7467		(10,156,621.50)	Member	Sell
16:25:26	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	645	645,000	16.0257		10,336,576.50	Member	Buy
16:25:26	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	645	645,000	16.0257		(10,336,576.50)	Client	Sell
16:25:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.7356		3,933,900.00	Member	Buy
16:25:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.7356		(3,933,900.00)	Client	Sell
16:30:54	\$ / R 31/03/2016	Any day expiry		0.00	1	1,000	111	111,000	15.8025		(1,754,077.50)	Client	Sell
16:30:54	\$ / R 04/04/2016	Any day expiry		0.00	1	1,000	20	20,000	15.8085		(316,170.00)	Client	Sell
16:30:54	\$ / R 03/03/2016	Any day expiry		0.00	1	1,000	101	101,000	15.7178		(1,587,497.80)	Client	Sell
16:30:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	92	92,000	15.7445		(1,448,494.00)	Client	Sell
16:30:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	92	92,000	15.7445		1,448,494.00	Member	Buy
16:30:54	\$ / R 03/03/2016	Any day expiry		0.00	1	1,000	101	101,000	15.7178		1,587,497.80	Member	Buy
16:30:54	\$ / R 04/04/2016	Any day expiry		0.00	1	1,000	20	20,000	15.8085		316,170.00	Member	Buy
16:30:54	\$ / R 31/03/2016	Any day expiry		0.00	1	1,000	111	111,000	15.8025		1,754,077.50	Member	Buy
16:32:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7523		15,752.30	Member	Buy
16:32:32	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7523		(15,752.30)	Member	Sell
16:32:55	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7525		(157,525.00)	Client	Sell
16:32:55	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.7525		157,525.00	Client	Buy
16:40:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	15.7426		(629,704.00)	Member	Sell
16:40:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	15.7426		629,704.00	Client	Buy
16:42:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.7525		78,762.50	Client	Buy
16:42:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.7525		(78,762.50)	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
16:45:59	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.0378		(160,378.00)	Member	Sell
16:45:59	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.0378		160,378.00	Client	Buy
16:55:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7268		15,726.80	Member	Buy
16:55:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.7268		(15,726.80)	Client	Sell
16:55:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	15.7256		2,516,096.00	Member	Buy
16:56:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	15.7331		2,517,296.00	Member	Buy
16:57:44	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	161	161,000	15.7306		2,532,626.60	Member	Buy
16:59:01	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	162	162,000	15.7306		2,548,357.20	Member	Buy
17:13:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	643	643,000	15.7229		10,109,824.70	Member	Buy
17:16:01	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.6525		(7,826,250.00)	Client	Sell
17:16:01	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.5625		778,125.00	Member	Buy
17:16:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	643	643,000	15.7229		(10,109,824.70)	Client	Sell
17:18:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	136	136,000	15.7655		(2,144,108.00)	Member	Sell
17:19:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.7237		393,092.50	Member	Buy
17:19:06	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.7237		(393,092.50)	Client	Sell
17:21:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	136	136,000	15.7655		2,144,108.00	Client	Buy
17:27:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	360	360,000	15.6259		5,625,324.00	Client	Buy
18:13:09	\$ / R 03/03/2016	Any day expiry		0.00	1	1,000	101	101,000	15.7098		1,586,689.80	Member	Buy
18:13:09	\$ / R 03/03/2016	Any day expiry		0.00	1	1,000	101	101,000	15.7098		(1,586,689.80)	Member	Sell
Total Futures					99		51,109	51,109,000			803 374 043.25		
Total Options					6		16,875	16,875,000			0.00		
Total for \$ / R Any day expiry					105		67,984	67,984,000			15,937,486,543.25		
10:08:50	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	15.6690		1,566,900.00	Client	Buy
10:08:50	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	15.6690		(1,566,900.00)	Member	Sell
12:05:52	\$ / R MAXI 13/06/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.9676		7,983,800.00	Member	Buy
12:05:52	\$ / R MAXI 13/06/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.9676		(7,983,800.00)	Member	Sell
12:05:52	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	16.2834		(8,141,700.00)	Member	Sell
12:05:52	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	16.2834		8,141,700.00	Member	Buy
12:05:52	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.6864		(7,843,200.00)	Member	Sell
12:05:52	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.6864		7,843,200.00	Member	Buy
12:46:44	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.7161		(7,858,050.00)	Member	Sell
12:46:44	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.7161		7,858,050.00	Member	Buy
13:08:37	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.6950		(7,847,500.00)	Member	Sell
13:08:37	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.6950		7,847,500.00	Member	Buy
13:25:26	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.6854		(7,842,700.00)	Member	Sell
13:25:26	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.6854		7,842,700.00	Member	Buy
14:41:41	\$ / R MAXI 13/06/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.9807		(7,990,350.00)	Member	Sell
14:41:41	\$ / R MAXI 13/06/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.9807		7,990,350.00	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
Total Futures					8		36	3,600,000			57 074 200.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					8		36	3,600,000			57,074,200.00		
8:58:34	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	120	120,000	22.0095		2,641,140.00	Client	Buy
8:58:34	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	120	120,000	22.0095		(2,641,140.00)	Client	Sell
9:05:24	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	104	104,000	21.9860		(2,286,544.00)	Member	Sell
9:05:24	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	104	104,000	21.9860		2,286,544.00	Client	Buy
10:08:16	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.9100		(3,436,500.00)	Member	Sell
10:08:16	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.9100		3,436,500.00	Client	Buy
10:38:28	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	22.0645		(66,193.50)	Member	Sell
10:38:28	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	22.0645		66,193.50	Client	Buy
11:33:31	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	104	104,000	21.9969		2,287,677.60	Member	Buy
11:33:31	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	104	104,000	21.9969		(2,287,677.60)	Client	Sell
12:05:52	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	22.5003		(4,500,060.00)	Member	Sell
12:05:52	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	22.5003		4,500,060.00	Member	Buy
12:05:52	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	22.0953		(4,419,060.00)	Member	Sell
12:05:52	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	22.0953		4,419,060.00	Member	Buy
13:06:14	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	22.4950		5,623,750.00	Member	Buy
13:06:14	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	22.4950		(5,623,750.00)	Member	Sell
13:06:14	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.4950		3,374,250.00	Member	Buy
13:06:14	£ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.4950		(3,374,250.00)	Member	Sell
13:06:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.0846		3,312,690.00	Member	Buy
13:06:14	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.0846		(3,312,690.00)	Member	Sell
13:18:20	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	22.0700		(220,700.00)	Client	Sell
13:18:20	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	22.0700		220,700.00	Member	Buy
14:07:06	£ / R 07/03/2016	Any day expiry		0.00	1	1,000	14	14,000	22.0746		309,044.40	Member	Buy
14:07:06	£ / R 07/03/2016	Any day expiry		0.00	1	1,000	14	14,000	22.0746		(309,044.40)	Client	Sell
14:08:16	£ / R 15/04/2016	Any day expiry		0.00	1	1,000	5	5,000	22.2381		111,190.50	Member	Buy
14:08:16	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	28	28,000	22.0996		618,788.80	Member	Buy
14:08:16	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	28	28,000	22.0996		(618,788.80)	Client	Sell
14:08:16	£ / R 15/04/2016	Any day expiry		0.00	1	1,000	5	5,000	22.2381		(111,190.50)	Client	Sell
15:33:37	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	23.0000		(46,000.00)	Client	Sell
15:33:37	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	23.0000		46,000.00	Member	Buy
15:43:08	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.1644		110,822.00	Member	Buy
15:43:08	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.1644		(110,822.00)	Client	Sell
17:18:21	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.2205		3,333,075.00	Member	Buy
17:22:25	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.2105		(3,331,575.00)	Client	Sell
17:22:25	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	22.2105		3,331,575.00	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
Total Futures					18		1,720	1,720,000			38 362 523.30		
Total Options													
Total for £ / R Foreign Exchange Future					18		1,720	1,720,000			38,362,523.30		
9:38:30	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.9622		(84,811.00)	Member	Sell
9:38:30	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.9622		84,811.00	Client	Buy
13:25:27	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.4191		(4,354,775.00)	Member	Sell
13:25:27	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.4191		4,354,775.00	Member	Buy
14:05:54	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.1090		4,277,250.00	Member	Buy
14:05:54	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.1090		(4,277,250.00)	Member	Sell
15:46:09	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	17.5111		420,266.40	Member	Buy
15:46:09	€ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	17.5111		(420,266.40)	Client	Sell
Total Futures					4		529	529,000			9 137 102.40		
Total Options													
Total for € / R Foreign Exchange Future					4		529	529,000			9,137,102.40		
15:00:11	AU\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6952		(292,380.00)	Member	Sell
15:00:11	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5285		288,212.50	Member	Buy
15:00:40	AU\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.6952		292,380.00	Client	Buy
15:01:00	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.5285		(288,212.50)	Client	Sell
Total Futures					2		50	50,000			580 592.50		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		50	50,000			580,592.50		
Total Futures					131		53,444	57,008,000			908 528 461.45		
Total Options					6		16,875	16,875,000			0.00		
Grand Total for all Instruments					136		70,319	73,883,000			16,042,640,961.45		