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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 27/03/2015

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
8:10:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	600	600,000	12.1505		(7,290,300.00)	Member	Sell
8:10:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	600	600,000	12.1505		7,290,300.00	Client	Buy
8:21:06	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1300		(606,500.00)	Client	Sell
8:21:06	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1300		606,500.00	Member	Buy
9:00:23	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1440		12,144,000.00	Member	Buy
9:00:51	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1440		(12,144,000.00)	Client	Sell
9:01:00	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.5130		6,256,500.00	Member	Buy
9:03:01	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1450		12,145.00	Client	Buy
9:03:01	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1450		(12,145.00)	Client	Sell
9:04:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1425		(60,712.50)	Client	Sell
9:04:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.7251		63,625.50	Member	Buy
9:04:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.7251		(63,625.50)	Member	Sell
9:04:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1425		60,712.50	Member	Buy
9:06:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1450		(303,625.00)	Client	Sell
9:06:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1450		303,625.00	Member	Buy
9:19:39	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	28	28,000	12.1527		(340,275.60)	Member	Sell
9:19:39	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	28	28,000	12.1527		340,275.60	Client	Buy
9:21:45	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1534		(12,153.40)	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
9:21:45	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1534		12,153.40	Client	Buy
9:26:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	582	582,000	12.1466		(7,069,321.20)	Client	Sell
9:26:41	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	582	582,000	11.9920		6,979,344.00	Client	Buy
9:26:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	582	582,000	12.1466		7,069,321.20	Member	Buy
9:27:04	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1506		12,150.60	Member	Buy
9:27:04	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1506		(12,150.60)	Client	Sell
9:27:59	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1497		(12,149.70)	Member	Sell
9:27:59	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.7320		12,732.00	Member	Buy
9:27:59	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.7320		(12,732.00)	Member	Sell
9:27:59	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1497		12,149.70	Member	Buy
9:28:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1500		303,750.00	Member	Buy
9:28:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1500		(303,750.00)	Client	Sell
9:29:33	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.1595		36,478.50	Member	Buy
9:29:33	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	472	472,000	12.1595		5,739,284.00	Member	Buy
9:29:33	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	472	472,000	12.1595		(5,739,284.00)	Member	Sell
9:29:33	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.1595		(36,478.50)	Client	Sell
9:30:15	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1650		12,165.00	Member	Buy
9:30:15	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.1650		(12,165.00)	Client	Sell
9:37:17	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1776		121,776.00	Member	Buy
9:37:17	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1776		(121,776.00)	Client	Sell
9:42:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1900		(365,700.00)	Client	Sell
9:42:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1900		365,700.00	Client	Buy
9:45:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7684		127,684.00	Member	Buy
9:45:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7684		(127,684.00)	Member	Sell
9:45:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1856		121,856.00	Member	Buy
9:45:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1856		(121,856.00)	Client	Sell
9:45:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.7713		255,426.00	Member	Buy
9:45:29	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.7713		(255,426.00)	Member	Sell
9:45:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1900		243,800.00	Member	Buy
9:45:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1900		(243,800.00)	Client	Sell
9:47:46	\$ / R 28/04/2015	Any day expiry		0.00	1	1,000	1,076	1,076,000	12.0945		13,013,682.00	Member	Buy
9:47:46	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	1,076	1,076,000	12.0360		(12,950,736.00)	Member	Sell
9:47:46	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	1,076	1,076,000	12.0360		12,950,736.00	Client	Buy
9:47:46	\$ / R 28/04/2015	Any day expiry		0.00	1	1,000	1,076	1,076,000	12.0945		(13,013,682.00)	Client	Sell
9:49:44	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1998		(365,994.00)	Member	Sell
9:49:44	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1998		365,994.00	Client	Buy
9:49:54	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	12.3815		9,286,125.00	Member	Buy
9:50:48	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	141	141,000	12.1985		(1,719,988.50)	Member	Sell
9:50:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	141	141,000	12.7790		1,801,839.00	Member	Buy
9:50:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	141	141,000	12.7790		(1,801,839.00)	Member	Sell
9:50:48	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	141	141,000	12.1985		1,719,988.50	Member	Buy
9:51:15	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	920	920,000	12.3812		(11,390,704.00)	Member	Sell
9:51:15	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	170	170,000	12.3804		2,104,668.00	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
9:52:15	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.3802		(2,476,040.00)	Member	Sell
9:52:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.7702		2,554,040.00	Member	Buy
9:52:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.7702		(2,554,040.00)	Member	Sell
9:52:15	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.3802		2,476,040.00	Member	Buy
9:52:15	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1897		(2,437,940.00)	Member	Sell
9:52:15	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1897		2,437,940.00	Member	Buy
9:57:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1877		(2,437,540.00)	Member	Sell
9:57:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.7682		2,553,640.00	Member	Buy
9:57:41	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.7682		(2,553,640.00)	Member	Sell
9:57:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1877		2,437,540.00	Member	Buy
10:03:07	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.3655		(1,854,825.00)	Member	Sell
10:03:07	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.3655		1,854,825.00	Member	Buy
10:03:07	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.1781		1,826,715.00	Member	Buy
10:03:07	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.1781		(1,826,715.00)	Member	Sell
10:06:15	\$ / R 14/09/2015	Foreign Exchange Future	C	10.60	1	1,000	2,900	2,900,000	1,800.3400		5,220,986,000.00	Member	Buy
10:07:59	\$ / R 14/09/2015	Foreign Exchange Future	C	12.00	1	1,000	2,900	2,900,000	716.9000		(2,079,010,000.00)	Member	Sell
10:07:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	920	920,000	12.3762		(11,386,104.00)	Member	Sell
10:07:59	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	920	920,000	12.3762		11,386,104.00	Member	Buy
10:13:30	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.3700		(1,855,500.00)	Member	Sell
10:13:30	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.3700		3,711,000.00	Member	Buy
10:14:49	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	148	148,000	12.1911		(1,804,282.80)	Member	Sell
10:15:52	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	148	148,000	12.1911		1,804,282.80	Client	Buy
10:17:04	\$ / R 12/06/2015	Foreign Exchange Future	P	12.40	1	1,000	6,000	6,000,000	457.5400		2,745,240,000.00	Member	Buy
10:17:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1891		243,782.00	Client	Buy
10:17:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1891		(243,782.00)	Member	Sell
10:19:59	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.5035		(6,251,750.00)	Client	Sell
10:19:59	\$ / R 11/12/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.5035		6,251,750.00	Member	Buy
10:26:49	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1749		365,247.00	Member	Buy
10:28:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	12.1817		(9,136,275.00)	Member	Sell
10:28:34	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	120	120,000	12.1817		(1,461,804.00)	Member	Sell
10:28:37	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1817		(121,817.00)	Member	Sell
10:28:45	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3745		(618,725.00)	Member	Sell
10:28:45	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.3745		618,725.00	Member	Buy
10:28:45	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1872		(609,360.00)	Member	Sell
10:28:47	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1873		(243,746.00)	Member	Sell
10:28:52	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1873		(121,873.00)	Member	Sell
10:29:02	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1873		(243,746.00)	Member	Sell
10:29:07	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1873		(121,873.00)	Member	Sell
10:29:12	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1873		(121,873.00)	Member	Sell
10:29:14	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	850	850,000	12.1873		(10,359,205.00)	Member	Sell
10:29:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1873		12,187,300.00	Client	Buy
10:29:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1873		(365,619.00)	Member	Sell
10:29:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1818		12,181,800.00	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
10:29:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	120	120,000	12.1828		(1,461,936.00)	Member	Sell
10:33:26	\$ / R 28/04/2015	Any day expiry		0.00	1	1,000	5	5,000	12.0936		(60,468.00)	Member	Sell
10:33:26	\$ / R 28/04/2015	Any day expiry		0.00	1	1,000	5	5,000	12.0936		60,468.00	Client	Buy
10:35:51	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	62	62,000	12.1853		(755,488.60)	Member	Sell
10:35:51	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	62	62,000	12.1853		755,488.60	Client	Buy
10:37:04	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3762		123,762.00	Member	Buy
10:37:04	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3762		(123,762.00)	Member	Sell
10:41:05	\$ / R 14/09/2015	Foreign Exchange Future	C	10.60	1	1,000	2,900	2,900,000	1,794.2300		(5,203,267,000.00)	Client	Sell
10:41:05	\$ / R 14/09/2015	Foreign Exchange Future	C	10.60	1	1,000	2,900	2,900,000	1,794.2300		5,203,267,000.00	Member	Buy
10:41:22	\$ / R 14/09/2015	Foreign Exchange Future	C	12.00	1	1,000	2,900	2,900,000	718.2300		2,082,867,000.00	Client	Buy
10:41:22	\$ / R 14/09/2015	Foreign Exchange Future	C	12.00	1	1,000	2,900	2,900,000	718.2300		(2,082,867,000.00)	Member	Sell
10:42:22	\$ / R 28/04/2015	Any day expiry		0.00	1	1,000	5	5,000	12.0936		(60,468.00)	Member	Sell
10:42:22	\$ / R 28/04/2015	Any day expiry		0.00	1	1,000	5	5,000	12.0936		60,468.00	Client	Buy
10:46:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5,800	5,800,000	12.1555		(70,501,900.00)	Member	Sell
10:48:17	\$ / R 14/09/2015	Foreign Exchange Future	P	12.00	1	1,000	10,000	10,000,000	344.6400		(3,446,400,000.00)	Member	Sell
10:48:17	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	10,000	10,000,000	192.2000		1,922,000,000.00	Member	Buy
10:52:56	\$ / R 12/06/2015	Foreign Exchange Future	P	12.40	1	1,000	6,000	6,000,000	457.5400		(2,745,240,000.00)	Client	Sell
11:10:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.1805		(3,045,125.00)	Member	Sell
11:14:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.1839		(85,287.30)	Member	Sell
11:14:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.1839		85,287.30	Client	Buy
11:18:03	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.1855		3,046,375.00	Client	Buy
11:18:03	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.1855		(3,046,375.00)	Member	Sell
11:18:38	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1851		(60,925.50)	Member	Sell
11:45:50	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1744		60,872.00	Member	Buy
11:45:50	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1615		(304,037.50)	Client	Sell
11:48:39	\$ / R 12/06/2015	Foreign Exchange Future	P	12.30	1	1,000	4,000	4,000,000	405.8600		1,623,440,000.00	Member	Buy
11:51:01	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	19	19,000	12.1751		231,326.90	Member	Buy
11:51:01	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	19	19,000	12.1751		(231,326.90)	Member	Sell
11:57:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	19	19,000	12.1710		(231,249.00)	Member	Sell
11:57:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	19	19,000	12.1710		231,249.00	Member	Buy
11:59:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1793		608,965.00	Member	Buy
11:59:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1793		(608,965.00)	Client	Sell
12:06:35	\$ / R 12/06/2015	Foreign Exchange Future	P	12.30	1	1,000	4,000	4,000,000	405.8600		(1,623,440,000.00)	Client	Sell
12:43:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	18	18,000	12.1900		219,420.00	Member	Buy
12:43:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	18	18,000	12.1900		(219,420.00)	Client	Sell
12:43:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1900		(60,950.00)	Client	Sell
12:44:14	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1876		121,876.00	Client	Buy
12:59:34	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1916		(12,191,600.00)	Member	Sell
13:01:23	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.1916		12,191,600.00	Client	Buy
13:05:39	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1900		60,950.00	Member	Buy
13:05:39	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1900		(60,950.00)	Client	Sell
13:05:49	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1904		60,952.00	Member	Buy
13:05:49	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1904		(60,952.00)	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
13:13:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1793		(304,482.50)	Member	Sell
13:13:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1793		304,482.50	Client	Buy
13:13:24	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	33	33,000	12.1777		(401,864.10)	Member	Sell
13:29:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1662		(304,155.00)	Client	Sell
13:29:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1662		304,155.00	Member	Buy
13:29:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.1660		486,640.00	Member	Buy
13:29:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.1660		(486,640.00)	Client	Sell
13:35:43	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1583		243,166.00	Member	Buy
13:54:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	161	161,000	12.1475		1,955,747.50	Member	Buy
13:54:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	161	161,000	12.1475		(1,955,747.50)	Member	Sell
13:55:07	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	161	161,000	12.1400		1,954,540.00	Member	Buy
14:15:55	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.3700		(1,855,500.00)	Client	Sell
14:18:34	\$ / R 26/06/2015	Any day expiry		0.00	1	1,000	510	510,000	12.2000		(6,222,000.00)	Member	Sell
14:18:34	\$ / R 26/06/2015	Any day expiry		0.00	1	1,000	510	510,000	12.2000		6,222,000.00	Client	Buy
14:19:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	385	385,000	12.1718		4,686,143.00	Member	Buy
14:19:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	385	385,000	12.1718		(4,686,143.00)	Member	Sell
14:24:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1564		1,215,640.00	Member	Buy
14:24:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1564		(1,215,640.00)	Client	Sell
14:29:23	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1534		1,215,340.00	Member	Buy
14:29:23	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1534		(1,215,340.00)	Client	Sell
14:43:30	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1498		60,749.00	Client	Buy
14:43:30	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1498		(60,749.00)	Member	Sell
14:43:37	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1498		60,749.00	Client	Buy
14:43:37	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1498		(60,749.00)	Member	Sell
14:48:04	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1500		243,000.00	Member	Buy
14:58:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.1329		181,993.50	Member	Buy
14:58:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.1329		(181,993.50)	Client	Sell
15:05:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	23	23,000	12.1546		279,555.80	Member	Buy
15:05:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	23	23,000	12.1546		(279,555.80)	Client	Sell
15:05:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1600		1,216,000.00	Member	Buy
15:05:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1600		(1,216,000.00)	Client	Sell
15:10:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1592		2,431,840.00	Member	Buy
15:10:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.1592		(2,431,840.00)	Client	Sell
15:11:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1700		1,217,000.00	Member	Buy
15:11:16	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1700		(1,217,000.00)	Client	Sell
15:13:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1754		1,217,540.00	Member	Buy
15:13:46	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1754		(1,217,540.00)	Client	Sell
15:14:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1800		(609,000.00)	Client	Sell
15:14:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1800		609,000.00	Member	Buy
15:15:06	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1719		1,217,190.00	Member	Buy
15:15:06	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.1719		(1,217,190.00)	Client	Sell
15:16:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	12.1584		4,863,360.00	Member	Buy
15:16:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	12.1584		(4,863,360.00)	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
15:27:17	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3320		(123,320.00)	Member	Sell
15:27:17	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.3320		123,320.00	Member	Buy
15:27:17	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1450		(121,450.00)	Member	Sell
15:27:17	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1450		121,450.00	Client	Buy
15:32:37	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.1420		424,970.00	Member	Buy
15:33:12	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.4002		372,006.00	Client	Buy
15:33:12	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.4002		(372,006.00)	Client	Sell
15:34:56	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.1420		(424,970.00)	Client	Sell
16:01:40	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	22	22,000	12.1354		266,978.80	Member	Buy
16:01:40	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	22	22,000	12.1354		(266,978.80)	Client	Sell
16:01:41	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1355		303,387.50	Member	Buy
16:03:11	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1400		(121,400.00)	Client	Sell
16:03:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.1355		(303,387.50)	Client	Sell
16:10:54	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.3123		(61,561.50)	Member	Sell
16:10:54	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.3123		61,561.50	Member	Buy
16:10:54	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1253		(60,626.50)	Member	Sell
16:16:57	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1316		(60,658.00)	Member	Sell
16:19:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.1749		(365,247.00)	Client	Sell
16:19:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1500		(243,000.00)	Client	Sell
16:24:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1170		(60,585.00)	Member	Sell
16:25:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1163		605,815.00	Client	Buy
16:25:29	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.1163		(605,815.00)	Member	Sell
16:31:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	12.1480		(9,111,000.00)	Member	Sell
16:31:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	12.1480		9,111,000.00	Client	Buy
16:32:58	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.1279		181,918.50	Member	Buy
16:32:58	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.1279		(181,918.50)	Client	Sell
16:46:23	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	33	33,000	12.1777		401,864.10	Client	Buy
16:47:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1441		60,720.50	Member	Buy
16:47:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.1441		(60,720.50)	Client	Sell
16:57:40	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1464		121,464.00	Member	Buy
16:57:40	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.1464		(121,464.00)	Client	Sell
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	1,320	1,320,000	11.9783		(15,811,356.00)	Member	Sell
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	1,631	1,631,000	11.9783		19,536,607.30	Member	Buy
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	951	951,000	11.9783		11,391,363.30	Client	Buy
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	3,727	3,727,000	11.9783		(44,643,124.10)	Member	Sell
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	1,024	1,024,000	11.9783		12,265,779.20	Client	Buy
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	108	108,000	11.9783		1,293,656.40	Client	Buy
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	500	500,000	11.9783		5,989,150.00	Client	Buy
18:07:54	\$ / R 27/03/2015	Any day expiry		0.00	1	1,000	833	833,000	11.9783		9,977,923.90	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
<b>Total Futures</b>					<b>109</b>		<b>25,213</b>	<b>25,213,000</b>			<b>306 682 968.15</b>		
<b>Total Options</b>					<b>6</b>		<b>28,700</b>	<b>28,700,000</b>			<b>17 989 012 000.00</b>		
<b>Total for \$ / R Any day expiry</b>					<b>115</b>		<b>53,913</b>	<b>53,913,000</b>			<b>18,295,694,968.15</b>		
9:29:33	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.1595		9,727,600.00	Member	Buy
9:29:33	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.1595		(9,727,600.00)	Member	Sell
9:29:52	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.7503		10,200,240.00	Member	Buy
9:29:52	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.1680		(9,734,400.00)	Member	Sell
9:29:52	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.1680		9,734,400.00	Member	Buy
9:29:52	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.7503		(10,200,240.00)	Member	Sell
9:37:17	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.1814		2,436,280.00	Member	Buy
9:37:17	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.1814		(2,436,280.00)	Member	Sell
9:45:54	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.1919		(10,972,710.00)	Member	Sell
9:45:54	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.7723		11,495,070.00	Member	Buy
9:45:54	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.7723		(11,495,070.00)	Member	Sell
9:45:54	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.1919		10,972,710.00	Member	Buy
9:50:48	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.1985		(1,219,850.00)	Member	Sell
9:50:48	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.7790		1,277,900.00	Member	Buy
9:50:48	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.7790		(1,277,900.00)	Member	Sell
9:50:48	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.1985		1,219,850.00	Member	Buy
9:57:49	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.1876		(10,968,840.00)	Member	Sell
9:57:49	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.7681		11,491,290.00	Member	Buy
9:57:49	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.7681		(11,491,290.00)	Member	Sell
9:57:49	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	9	900,000	12.1876		10,968,840.00	Member	Buy
13:50:40	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.1367		(1,213,670.00)	Member	Sell
13:50:40	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	12.1367		1,213,670.00	Member	Buy
14:19:53	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.1718		9,737,440.00	Member	Buy
14:19:53	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	8	800,000	12.1718		(9,737,440.00)	Member	Sell
14:22:16	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.1621		2,432,420.00	Member	Buy
14:22:16	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	12.1621		(2,432,420.00)	Member	Sell
<b>Total Futures</b>					<b>13</b>		<b>75</b>	<b>7,500,000</b>			<b>92 907 710.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>13</b>		<b>75</b>	<b>7,500,000</b>			<b>92,907,710.00</b>		
10:35:28	£ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	18.0504		(36,100.80)	Member	Sell
10:35:28	£ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	18.0504		36,100.80	Client	Buy
10:55:07	£ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	18.0504		36,100.80	Member	Buy
10:55:07	£ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	18.0504		(36,100.80)	Client	Sell
11:50:04	£ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	18.0700		18,070.00	Member	Buy
11:50:04	£ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	18.0700		(18,070.00)	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
<b>Total Futures</b>					<b>3</b>		<b>5</b>	<b>5,000</b>			<b>90 271.60</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>5</b>	<b>5,000</b>			<b>90,271.60</b>		
10:34:26	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.2064		(39,619.20)	Member	Sell
10:34:26	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.2064		39,619.20	Client	Buy
12:02:19	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.1864		(659,320.00)	Member	Sell
12:03:07	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.1864		659,320.00	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>53</b>	<b>53,000</b>			<b>698 939.20</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>53</b>	<b>53,000</b>			<b>698,939.20</b>		
14:29:21	NGN / R 12/06/2015	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	0.0548		(1,096,000.00)	Member	Sell
14:29:21	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	0.0492		984,000.00	Member	Buy
14:29:21	NGN / R 11/12/2015	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	0.0492		(984,000.00)	Client	Sell
14:29:21	NGN / R 12/06/2015	Foreign Exchange Future		0.00	1	100,000	200	20,000,000	0.0548		1,096,000.00	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>400</b>	<b>40,000,000</b>			<b>2 080 000.00</b>		
<b>Total Options</b>													
<b>Total for NGN / R Foreign Exchange Future</b>					<b>2</b>		<b>400</b>	<b>40,000,000</b>			<b>2,080,000.00</b>		
<b>Total Futures</b>					<b>129</b>		<b>25,746</b>	<b>72,771,000</b>			<b>402 459 888.95</b>		
<b>Total Options</b>					<b>6</b>		<b>28,700</b>	<b>28,700,000</b>			<b>17 989 012 000.00</b>		
<b>Grand Total for all Instruments</b>					<b>135</b>		<b>54,446</b>	<b>101,471,000</b>			<b>18,391,471,888.95</b>		