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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 18/08/2017

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
8:31:40	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.7013		(13,701,300.00)	Member	Sell
8:31:40	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.7013		13,701,300.00	Member	Buy
8:50:45	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,250	1,250,000	13.3243		16,655,375.00	Member	Buy
8:50:45	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,250	1,250,000	13.3243		(16,655,375.00)	Client	Sell
9:01:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2845		6,642,250.00	Member	Buy
9:01:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2845		(6,642,250.00)	Member	Sell
9:03:25	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.3393		40,017,900.00	Client	Buy
9:03:25	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.3393		(40,017,900.00)	Member	Sell
9:09:33	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.2955		26,591.00	Member	Buy
9:09:33	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.2955		(26,591.00)	Client	Sell
9:27:29	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.2870		(132,870.00)	Client	Sell
9:27:29	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.2870		132,870.00	Member	Buy
9:40:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.2850		26,570.00	Member	Buy
9:41:40	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.2810		(26,562.00)	Client	Sell
9:41:40	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.2810		26,562.00	Member	Buy
10:06:15	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.4816		(6,740,800.00)	Member	Sell
10:06:15	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.4816		6,740,800.00	Member	Buy
10:09:42	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.3000		1,995,000.00	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
10:10:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3000		(6,650,000.00)	Member	Sell
10:10:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3000		6,650,000.00	Client	Buy
10:22:51	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3068		(6,653,400.00)	Member	Sell
10:22:51	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3068		6,653,400.00	Member	Buy
10:31:03	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.2998		132,998.00	Member	Buy
10:31:03	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.2998		(132,998.00)	Client	Sell
10:59:51	\$ / R 18/12/2017	Foreign Exchange Future	C	13.50	1	1,000	200	200,000	491.3000		98,260,000.00	Member	Buy
11:05:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	13.3032		79,819.20	Member	Buy
11:05:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	13.3032		(79,819.20)	Client	Sell
11:06:35	\$ / R 18/12/2017	Foreign Exchange Future	C	13.50	1	1,000	150	150,000	491.3000		(73,695,000.00)	Client	Sell
11:07:34	\$ / R 18/12/2017	Foreign Exchange Future	C	13.50	1	1,000	50	50,000	491.3000		(24,565,000.00)	Client	Sell
11:10:11	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.3133		(6,656,650.00)	Member	Sell
11:10:46	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	600	600,000	13.3200		(7,992,000.00)	Client	Sell
11:11:03	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	75	75,000	13.3213		(999,097.50)	Member	Sell
11:13:28	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.5071		(5,402,840.00)	Member	Sell
11:13:28	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.5071		5,402,840.00	Client	Buy
11:16:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,175	1,175,000	13.3213		15,652,527.50	Client	Buy
11:16:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,175	1,175,000	13.3213		(15,652,527.50)	Member	Sell
11:27:59	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.3218		(1,332,180.00)	Member	Sell
11:28:38	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.3218		1,332,180.00	Client	Buy
11:43:17	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.5032		2,025,480.00	Member	Buy
11:43:17	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.5032		(2,025,480.00)	Client	Sell
11:47:59	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.3259		13,325,900.00	Client	Buy
11:47:59	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3250		(3,331,250.00)	Member	Sell
11:48:35	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3255		(3,331,375.00)	Member	Sell
11:48:50	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3259		(3,331,475.00)	Member	Sell
11:49:57	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3270		(3,331,750.00)	Member	Sell
11:53:13	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3205		3,330,125.00	Member	Buy
12:01:53	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3221		3,330,525.00	Member	Buy
12:01:58	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	90	90,000	13.3221		1,198,989.00	Member	Buy
12:02:32	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	210	210,000	13.3202		2,797,242.00	Member	Buy
12:03:21	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.3222		2,664,440.00	Member	Buy
12:12:33	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.3223		(66,611.50)	Client	Sell
12:12:33	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.3223		66,611.50	Member	Buy
12:16:30	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.3122		133,122.00	Member	Buy
12:33:02	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	16	16,000	13.2965		212,744.00	Member	Buy
12:33:50	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	16	16,000	13.2965		(212,744.00)	Client	Sell
13:09:47	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	802	802,000	13.2875		10,656,575.00	Member	Buy
13:20:03	\$ / R 05/09/2017	Any day expiry		0.00	1	1,000	75	75,000	13.2854		(996,405.00)	Member	Sell
13:20:03	\$ / R 26/09/2017	Any day expiry		0.00	1	1,000	75	75,000	13.3303		(999,772.50)	Member	Sell
13:22:09	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	16	16,000	13.3035		(212,856.00)	Member	Sell
13:22:09	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	16	16,000	13.3035		212,856.00	Client	Buy
13:23:31	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	802	802,000	13.2775		(10,648,555.00)	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
13:23:31	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	802	802,000	13.2775		10,648,555.00	Member	Buy
13:27:50	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.2982		(132,982.00)	Member	Sell
13:39:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.2800		26,560.00	Client	Buy
13:39:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.2800		13,280.00	Client	Buy
13:39:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.2781		92,946.70	Member	Buy
13:51:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	13.2935		(66,467,500.00)	Member	Sell
13:51:26	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	13.2935		66,467,500.00	Member	Buy
14:06:25	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2799		(6,639,950.00)	Client	Sell
14:06:25	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2799		6,639,950.00	Member	Buy
14:06:25	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	90	90,000	13.2799		1,195,191.00	Member	Buy
14:06:25	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	90	90,000	13.2799		(1,195,191.00)	Client	Sell
14:07:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	185	185,000	13.2780		(2,456,430.00)	Client	Sell
14:07:01	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	185	185,000	13.2780		2,456,430.00	Member	Buy
14:09:59	\$ / R 05/09/2017	Any day expiry		0.00	1	1,000	75	75,000	13.2854		996,405.00	Client	Buy
14:10:20	\$ / R 26/09/2017	Any day expiry		0.00	1	1,000	75	75,000	13.3303		999,772.50	Client	Buy
14:27:59	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	330	330,000	13.3201		(4,395,633.00)	Member	Sell
14:44:42	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.2669		(13,266,900.00)	Client	Sell
14:44:42	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.2669		13,266,900.00	Member	Buy
14:49:45	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2683		(6,634,150.00)	Member	Sell
14:49:45	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2683		6,634,150.00	Client	Buy
14:54:27	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.2635		(331,587.50)	Client	Sell
14:54:27	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.2635		331,587.50	Member	Buy
14:57:38	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	490	490,000	13.2622		6,498,478.00	Member	Buy
14:57:38	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	490	490,000	13.2622		(6,498,478.00)	Member	Sell
15:10:39	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.2550		(1,988,250.00)	Member	Sell
15:14:52	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.2602		(132,602.00)	Member	Sell
15:14:57	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	330	330,000	13.3201		4,395,633.00	Client	Buy
15:35:11	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	340	340,000	13.2622		(4,509,148.00)	Member	Sell
15:35:11	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	340	340,000	13.2622		4,509,148.00	Member	Buy
15:41:39	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2730		(6,636,500.00)	Member	Sell
15:41:39	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.2730		6,636,500.00	Member	Buy
16:11:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.2587		(3,314,675.00)	Member	Sell
16:11:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.2587		3,314,675.00	Client	Buy
16:11:12	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.2902		(3,322,550.00)	Member	Sell
16:11:12	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.2902		3,322,550.00	Client	Buy
16:11:13	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3013		(3,325,325.00)	Member	Sell
16:11:13	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	13.3013		3,325,325.00	Client	Buy
16:20:22	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.2550		1,988,250.00	Client	Buy
16:20:28	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	150	150,000	13.3000		(1,995,000.00)	Client	Sell
16:34:23	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.3005		39,901,500.00	Member	Buy
16:34:23	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.3005		(39,901,500.00)	Client	Sell
16:37:53	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.2792		265,584.00	Client	Buy
16:38:21	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.3126		13,312,600.00	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
16:49:36	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.2909		13,290.90	Member	Buy
16:49:36	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.2909		(13,290.90)	Client	Sell
16:54:43	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.2966		(199,449.00)	Member	Sell
16:54:43	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.2966		199,449.00	Client	Buy
16:56:21	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.2935		(39,880,500.00)	Member	Sell
16:56:48	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	13.2747		(53,098.80)	Client	Sell
16:56:48	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	13.2747		53,098.80	Member	Buy
16:58:44	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	18	18,000	13.2759		238,966.20	Client	Buy
16:58:44	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	18	18,000	13.2759		(238,966.20)	Member	Sell
16:59:18	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.2748		530,992.00	Member	Buy
16:59:18	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.2748		(530,992.00)	Member	Sell
17:01:21	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.2985		39,895,500.00	Client	Buy
17:01:21	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	13.2985		(39,895,500.00)	Member	Sell
17:17:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	13.2685		(33,171,250.00)	Member	Sell
17:17:10	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	13.2685		33,171,250.00	Client	Buy
17:24:32	\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	13.3126		(13,312,600.00)	Client	Sell
<b>Total Futures</b>					<b>59</b>		<b>33,702</b>	<b>33,701,500</b>			<b>448 794 521.20</b>		
<b>Total Options</b>					<b>2</b>		<b>200</b>	<b>200,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>60</b>		<b>33,902</b>	<b>33,901,500</b>			<b>547,054,521.20</b>		
9:01:14	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	5	500,000	13.2868		6,643,400.00	Member	Buy
9:01:14	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	5	500,000	13.2868		(6,643,400.00)	Member	Sell
10:22:51	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	2	200,000	13.3068		2,661,360.00	Member	Buy
10:22:51	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	2	200,000	13.3068		(2,661,360.00)	Member	Sell
14:57:38	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	2	200,000	13.2622		2,652,440.00	Member	Buy
14:57:38	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	2	200,000	13.2622		(2,652,440.00)	Member	Sell
15:33:11	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	1	100,000	13.2605		(1,326,050.00)	Member	Sell
15:33:11	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	1	100,000	13.2605		1,326,050.00	Member	Buy
15:35:11	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	5	500,000	13.2622		(6,631,100.00)	Member	Sell
15:35:11	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	5	500,000	13.2622		6,631,100.00	Member	Buy
15:41:39	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	5	500,000	13.2730		(6,636,500.00)	Member	Sell
15:41:39	\$ / R MAXI 18/09/2017	Foreign Exchange Future		0.00	1	100,000	5	500,000	13.2730		6,636,500.00	Member	Buy
<b>Total Futures</b>					<b>6</b>		<b>20</b>	<b>2,000,000</b>			<b>26 550 850.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>6</b>		<b>20</b>	<b>2,000,000</b>			<b>26,550,850.00</b>		
9:01:25	£ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.1348		34,269.60	Member	Buy
9:01:25	£ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.1348		(34,269.60)	Client	Sell
10:15:20	£ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	17.1585		(8,579,250.00)	Member	Sell
10:15:20	£ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	17.1585		8,579,250.00	Client	Buy
16:36:59	£ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.1295		17,129.50	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
16:36:59	£ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.1295		(17,129.50)	Client	Sell
<b>Total Futures</b>					<b>3</b>		<b>503</b>	<b>503,000</b>			<b>8 630 649.10</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>3</b>		<b>503</b>	<b>503,000</b>			<b>8,630,649.10</b>		
11:07:00	€ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	27	27,000	15.9881		(431,678.70)	Member	Sell
11:07:14	€ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	27	27,000	15.9881		431,678.70	Client	Buy
12:23:14	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.6500		(313,000.00)	Member	Sell
12:23:14	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.6500		313,000.00	Client	Buy
12:32:52	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	46	46,000	15.6480		719,808.00	Member	Buy
12:33:39	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	46	46,000	15.6480		(719,808.00)	Client	Sell
13:22:09	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	46	46,000	15.6425		(719,555.00)	Member	Sell
13:22:09	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	46	46,000	15.6425		719,555.00	Client	Buy
16:03:52	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6243		1,562,430.00	Member	Buy
16:05:16	€ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.6243		(1,562,430.00)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>239</b>	<b>239,000</b>			<b>3 746 471.70</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>5</b>		<b>239</b>	<b>239,000</b>			<b>3,746,471.70</b>		
14:30:08	CAD/ R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5091		1,050,910.00	Member	Buy
14:30:08	CAD/ R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5091		(1,050,910.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>100,000</b>			<b>1 050 910.00</b>		
<b>Total Options</b>													
<b>Total for CAD/ R Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>100,000</b>			<b>1,050,910.00</b>		
9:38:57	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	2,644	26,440,000	1.1769		31,117,236.00	Member	Buy
11:09:07	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	15	150,000	1.1780		176,700.00	Member	Buy
11:09:07	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	15	150,000	1.1780		(176,700.00)	Client	Sell
12:19:29	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	10	100,000	1.1764		117,640.00	Client	Buy
12:19:29	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	10	100,000	1.1764		(117,640.00)	Member	Sell
16:19:35	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	2,644	26,440,000	1.1760		(31,093,440.00)	Member	Sell
17:01:00	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	2,644	26,440,000	1.1764		(31,104,016.00)	Client	Sell
17:01:00	QUANTO € / \$ 18/09/20	Foreign Exchange Future		0.00	1	10,000	2,644	26,440,000	1.1764		31,104,016.00	Member	Buy
<b>Total Futures</b>					<b>4</b>		<b>5,313</b>	<b>53,130,000</b>			<b>62 503 694.00</b>		
<b>Total Options</b>													
<b>Total for QUANTO € / \$ Foreign Exchange Future</b>					<b>4</b>		<b>5,313</b>	<b>53,130,000</b>			<b>62,503,694.00</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					78		39,877	89,673,500			551,277,096.00		
Total Options					2		200	200,000			0.00		
<b>Grand Total for all Instruments</b>					<b>79</b>		<b>40,077</b>	<b>89,873,500</b>			<b>649,537,096.00</b>		