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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 29/12/2017

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
8:04:30	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7052		(127,052.00)	Client	Sell
8:04:30	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.7052		127,052.00	Member	Buy
8:56:25	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5,100	5,100,000	12.5455		63,982,050.00	Client	Buy
8:56:25	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5,100	5,100,000	12.5455		(63,982,050.00)	Member	Sell
8:58:18	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	652	652,000	12.6950		(8,277,140.00)	Member	Sell
9:04:10	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	536	536,000	12.6950		6,804,520.00	Client	Buy
9:04:24	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	116	116,000	12.6950		1,472,620.00	Client	Buy
9:07:24	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5527		62,763.50	Client	Buy
9:07:24	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.5527		(62,763.50)	Member	Sell
9:11:13	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.6507		316,267.50	Member	Buy
9:13:23	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5541		(125,541.00)	Member	Sell
9:13:23	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5541		125,541.00	Client	Buy
9:24:45	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	70	70,000	12.5498		(878,486.00)	Member	Sell
9:24:45	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	70	70,000	12.5498		878,486.00	Client	Buy
9:28:13	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.5275		(250,550.00)	Member	Sell
9:28:13	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.5275		250,550.00	Client	Buy
9:33:40	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6843		(126,843.00)	Member	Sell
9:33:40	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.6843		126,843.00	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
9:37:24	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	45	45,000	12.4763		561,433.50	Member	Buy
9:37:24	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	45	45,000	12.4763		(561,433.50)	Client	Sell
9:39:43	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.5154		(625,770.00)	Member	Sell
9:39:43	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.5154		625,770.00	Client	Buy
9:40:08	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	22	22,000	12.4864		274,700.80	Member	Buy
9:40:08	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	22	22,000	12.4864		(274,700.80)	Client	Sell
9:52:17	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	350	350,000	12.5456		4,390,960.00	Client	Buy
9:52:17	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	350	350,000	12.5456		(4,390,960.00)	Member	Sell
10:07:59	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4900		(62,450.00)	Member	Sell
10:07:59	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4900		62,450.00	Client	Buy
10:07:59	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4885		12,488.50	Client	Buy
10:07:59	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4885		(12,488.50)	Member	Sell
10:09:50	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	350	350,000	12.4828		(4,368,980.00)	Client	Sell
10:09:50	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	350	350,000	12.4828		4,368,980.00	Member	Buy
10:17:19	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4700		(62,350.00)	Client	Sell
10:17:19	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4700		62,350.00	Client	Buy
10:17:19	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4700		62,350.00	Client	Buy
10:17:19	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4700		(62,350.00)	Client	Sell
10:18:49	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	12.4628		(24,925,600.00)	Client	Sell
10:18:49	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	12.4628		24,925,600.00	Member	Buy
10:19:35	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.4500		24,900.00	Client	Buy
10:19:35	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	2	2,000	12.4500		(24,900.00)	Member	Sell
10:19:35	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4500		124,500.00	Client	Buy
10:19:35	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4500		(124,500.00)	Member	Sell
10:23:35	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4500		(62,250.00)	Member	Sell
10:23:35	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4500		62,250.00	Client	Buy
10:35:40	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4485		(62,242.50)	Client	Sell
10:35:40	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4485		62,242.50	Member	Buy
10:35:41	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.4315		1,864,725.00	Member	Buy
10:35:41	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.4315		(1,864,725.00)	Client	Sell
11:06:48	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.8178		(89,724.60)	Member	Sell
11:06:48	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.8178		89,724.60	Client	Buy
11:09:14	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8105		(128,105.00)	Member	Sell
11:09:14	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.8105		128,105.00	Client	Buy
11:15:29	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4800		(12,480.00)	Member	Sell
11:15:29	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	4	4,000	12.4821		(49,928.40)	Member	Sell
11:19:25	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4817		62,408.50	Client	Buy
11:25:36	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4750		12,475.00	Member	Buy
11:25:36	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4750		(12,475.00)	Member	Sell
11:39:06	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.4392		(74,635.20)	Client	Sell
11:39:06	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.4392		74,635.20	Member	Buy
11:53:57	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.4545		(74,727.00)	Member	Sell
11:53:57	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	12.4545		74,727.00	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
11:54:58	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.4537		(87,175.90)	Member	Sell
11:54:58	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	7	7,000	12.4537		87,175.90	Client	Buy
11:55:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.6075		6,303,750.00	Client	Buy
11:55:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.6075		(6,303,750.00)	Member	Sell
11:56:36	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.4545		37,363.50	Client	Buy
11:56:36	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.4545		(37,363.50)	Member	Sell
11:56:48	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4300		(62,150.00)	Client	Sell
11:56:48	\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4300		62,150.00	Client	Buy
12:04:05	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.6507		(316,267.50)	Client	Sell
13:15:23	\$ / R 29/12/2017	Any day expiry		0.00	1	1,000	1,000	1,000,000	12.2950		12,295,000.00	Member	Buy
13:15:23	\$ / R 29/12/2017	Any day expiry		0.00	1	1,000	1,000	1,000,000	12.2950		(12,295,000.00)	Client	Sell
<b>Total Futures</b>					<b>36</b>		<b>10,457</b>	<b>10,457,000</b>			<b>130 859 907.95</b>		
<b>Total Options</b>													
<b>Total for \$ / R Any day expiry</b>					<b>36</b>		<b>10,457</b>	<b>10,457,000</b>			<b>130,859,907.95</b>		
10:45:29	\$ / R MAXI 19/03/2018	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	12.4835		(18,725,250.00)	Member	Sell
10:52:44	\$ / R MAXI 19/03/2018	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	12.4835		12,483,500.00	Client	Buy
10:52:44	\$ / R MAXI 19/03/2018	Foreign Exchange Future		0.00	1	100,000	5	500,000	12.4835		6,241,750.00	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>15</b>	<b>1,500,000</b>			<b>18 725 250.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>15</b>	<b>1,500,000</b>			<b>18,725,250.00</b>		
9:16:38	£ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	16.8983		(101,389.80)	Client	Sell
9:16:38	£ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	16.8983		101,389.80	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>6</b>	<b>6,000</b>			<b>101 389.80</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>6</b>	<b>6,000</b>			<b>101,389.80</b>		
10:02:13	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	80	80,000	15.2969		(1,223,752.00)	Member	Sell
10:02:24	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	80	80,000	15.2969		1,223,752.00	Client	Buy
11:16:01	€ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.0157		(75,078.50)	Member	Sell
11:19:36	€ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.0157		75,078.50	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>85</b>	<b>85,000</b>			<b>1 298 830.50</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>2</b>		<b>85</b>	<b>85,000</b>			<b>1,298,830.50</b>		
9:49:14	AU\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7528		(9,752.80)	Member	Sell
9:49:14	AU\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.7528		9,752.80	Client	Buy
10:22:53	AU\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.7190		(242,975.00)	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
10:22:53	AU\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	9.7190		242,975.00	Client	Buy
11:52:31	AU\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	9.7300		58,380.00	Client	Buy
11:52:31	AU\$ / R 19/03/2018	Foreign Exchange Future		0.00	1	1,000	6	6,000	9.7300		(58,380.00)	Member	Sell
<b>Total Futures</b>					<b>3</b>		<b>32</b>	<b>32,000</b>			<b>311,107.80</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>3</b>		<b>32</b>	<b>32,000</b>			<b>311,107.80</b>		
<b>Total Futures</b>					<b>44</b>		<b>10,595</b>	<b>12,080,000</b>			<b>151,296,486.05</b>		
<b>Total Options</b>													
<b>Grand Total for all Instruments</b>					<b>44</b>		<b>10,595</b>	<b>12,080,000</b>			<b>151,296,486.05</b>		