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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 28/05/2018

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
8:43:51	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	3,300	3,300,000	12.5452		41,399,160.00	Member	Buy
9:00:54	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.5049		12,504.90	Client	Buy
9:00:54	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.5049		(12,504.90)	Member	Sell
9:05:36	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4761		6,238,050.00	Member	Buy
9:20:53	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4865		(124,865.00)	Client	Sell
9:20:53	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4865		124,865.00	Client	Buy
9:25:40	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4963		(12,496.30)	Member	Sell
9:25:40	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.4963		12,496.30	Client	Buy
9:31:28	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6380		12,638.00	Client	Buy
9:31:28	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.6380		(12,638.00)	Member	Sell
9:42:47	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	110	110,000	12.5340		(1,378,740.00)	Member	Sell
9:44:00	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	75	75,000	12.4825		(936,187.50)	Member	Sell
9:46:39	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.5340		376,020.00	Client	Buy
9:46:39	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.5340		250,680.00	Client	Buy
9:46:39	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.5340		376,020.00	Client	Buy
9:46:39	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.5340		250,680.00	Client	Buy
9:46:39	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.5340		125,340.00	Client	Buy
9:47:06	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.6277		(3,788,310.00)	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
9:47:06	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	300	300,000	12.6277		3,788,310.00	Member	Buy
9:51:27	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.6214		(2,524,280.00)	Client	Sell
9:51:27	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	200	200,000	12.6214		2,524,280.00	Member	Buy
9:51:36	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	400	400,000	12.4805		(4,992,200.00)	Member	Sell
9:51:36	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	400	400,000	12.4805		4,992,200.00	Client	Buy
9:56:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4800		(312,000.00)	Client	Sell
9:56:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4800		312,000.00	Client	Buy
10:31:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4750		(62,375.00)	Member	Sell
10:31:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.4750		62,375.00	Client	Buy
10:31:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4750		(311,875.00)	Member	Sell
10:31:42	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4750		311,875.00	Client	Buy
10:48:11	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	75	75,000	12.4810		(936,075.00)	Member	Sell
11:13:15	\$ / R 29/06/2018	Any day expiry	C	12.56	1	1,000	635	635,000	197.0700		125,139,450.00	Member	Buy
11:13:15	\$ / R 29/06/2018	Any day expiry	P	12.45	1	1,000	635	635,000	197.2700		(125,266,450.00)	Member	Sell
11:13:15	\$ / R 29/06/2018	Any day expiry	P	12.45	1	1,000	635	635,000	197.2700		125,266,450.00	Client	Buy
11:21:34	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4855		(124,855.00)	Member	Sell
11:21:35	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4855		124,855.00	Client	Buy
11:22:48	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.4750		623,750.00	Member	Buy
11:22:48	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.4750		(623,750.00)	Client	Sell
11:24:44	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	19	19,000	12.4816		(237,150.40)	Client	Sell
11:24:44	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	19	19,000	12.4816		237,150.40	Member	Buy
11:25:28	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4854		124,854.00	Member	Buy
11:25:28	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4854		(124,854.00)	Client	Sell
11:25:38	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.4850		(624,250.00)	Client	Sell
11:25:38	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	50	50,000	12.4850		624,250.00	Member	Buy
11:43:14	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	12	12,000	12.4794		149,752.80	Member	Buy
11:43:14	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	12	12,000	12.4794		(149,752.80)	Client	Sell
11:51:00	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6162		1,261,620.00	Member	Buy
11:51:00	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	100	100,000	12.6162		(1,261,620.00)	Client	Sell
11:55:30	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.4839		(187,258.50)	Member	Sell
11:55:30	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.4839		187,258.50	Client	Buy
12:17:10	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.4893		(37,467.90)	Client	Sell
12:17:10	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	3	3,000	12.4893		37,467.90	Member	Buy
12:20:18	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4945		(312,362.50)	Client	Sell
12:20:18	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4945		312,362.50	Member	Buy
12:22:28	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.5071		12,507.10	Member	Buy
12:22:28	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.5071		(12,507.10)	Client	Sell
12:23:23	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.5187		12,518.70	Client	Buy
12:23:23	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	12.5187		(12,518.70)	Member	Sell
12:47:11	\$ / R 29/06/2018	Any day expiry	P	12.22	1	1,000	500	500,000	112.5400		56,270,000.00	Member	Buy
12:47:11	\$ / R 29/06/2018	Any day expiry	C	12.55	1	1,000	500	500,000	213.1400		(106,570,000.00)	Member	Sell
12:47:11	\$ / R 29/06/2018	Any day expiry	C	12.85	1	1,000	500	500,000	100.6500		50,325,000.00	Member	Buy
12:47:11	\$ / R 29/06/2018	Any day expiry	C	12.55	1	1,000	500	500,000	213.1400		106,570,000.00	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
12:47:11	\$ / R 29/06/2018	Any day expiry	C	12.85	1	1,000	500	500,000	100.6500		(50,325,000.00)	Client	Sell
12:48:51	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.6350		379,050.00	Client	Buy
12:48:51	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	30	30,000	12.6350		(379,050.00)	Member	Sell
12:52:57	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4700		(311,750.00)	Member	Sell
12:52:57	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4700		311,750.00	Client	Buy
12:55:18	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4605		(311,512.50)	Client	Sell
12:55:18	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.4605		311,512.50	Client	Buy
12:55:18	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.6105		315,262.50	Client	Buy
12:55:18	\$ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	25	25,000	12.6105		(315,262.50)	Member	Sell
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	4,000	4,000,000	12.4371		(49,748,400.00)	Client	Sell
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	4,500	4,500,000	12.4371		55,966,950.00	Member	Buy
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	4,500	4,500,000	12.4371		(55,966,950.00)	Client	Sell
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	32,500	32,500,000	12.4371		(404,205,750.00)	Client	Sell
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	2,500	2,500,000	12.4371		(31,092,750.00)	Client	Sell
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	32,500	32,500,000	12.4371		404,205,750.00	Member	Buy
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	2,500	2,500,000	12.4371		31,092,750.00	Member	Buy
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	4,000	4,000,000	12.4371		49,748,400.00	Member	Buy
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	4,000	4,000,000	12.4371		49,748,400.00	Member	Buy
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	4,000	4,000,000	12.4371		(49,748,400.00)	Client	Sell
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	2,500	2,500,000	12.4371		31,092,750.00	Member	Buy
14:20:19	\$ / R 29/05/2018	Any day expiry		0.00	1	1,000	2,500	2,500,000	12.4371		(31,092,750.00)	Client	Sell
14:31:54	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4840		6,242,000.00	Member	Buy
14:31:54	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4840		(6,242,000.00)	Member	Sell
14:37:54	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4860		(6,243,000.00)	Member	Sell
14:43:25	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4860		6,243,000.00	Client	Buy
15:15:25	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.4887		(12,488,700.00)	Client	Sell
15:15:25	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	12.4887		12,488,700.00	Member	Buy
15:15:34	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.4752		(3,118,800.00)	Client	Sell
15:15:34	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	250	250,000	12.4752		3,118,800.00	Member	Buy
15:49:48	\$ / R 14/12/2018	Foreign Exchange Future		0.00	1	1,000	247	247,000	12.7886		(3,158,784.20)	Member	Sell
15:51:28	\$ / R 14/12/2018	Foreign Exchange Future		0.00	1	1,000	247	247,000	12.7886		3,158,784.20	Client	Buy
16:14:06	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	125	125,000	12.4906		(1,561,325.00)	Member	Sell
16:22:57	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	125	125,000	12.4906		1,561,325.00	Client	Buy
16:27:56	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4711		6,235,550.00	Member	Buy
16:27:56	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	500	500,000	12.4711		(6,235,550.00)	Client	Sell
16:40:57	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	192	192,000	12.4785		2,395,872.00	Member	Buy
16:40:57	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	192	192,000	12.4785		(2,395,872.00)	Client	Sell
16:50:46	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.4854		(249,708.00)	Member	Sell
16:50:46	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.4854		249,708.00	Client	Buy
16:57:37	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.4740		187,110.00	Member	Buy
16:57:37	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.4740		(187,110.00)	Client	Sell
16:59:36	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4918		(124,918.00)	Member	Sell
16:59:36	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	10	10,000	12.4918		124,918.00	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
17:09:13	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1,940	1,940,000	12.5452		(24,337,688.00)	Client	Sell
17:09:25	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1,360	1,360,000	12.5452		(17,061,472.00)	Client	Sell
17:09:51	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.4737		436,579.50	Member	Buy
17:13:33	\$ / R 29/06/2018	Any day expiry	C	12.52	1	1,000	109	109,000	198.1700		21,600,530.00	Member	Buy
17:13:33	\$ / R 29/06/2018	Any day expiry	P	12.44	1	1,000	109	109,000	197.9900		(21,580,910.00)	Member	Sell
17:13:33	\$ / R 29/06/2018	Any day expiry	P	12.44	1	1,000	109	109,000	197.9900		21,580,910.00	Client	Buy
17:13:33	\$ / R 29/06/2018	Any day expiry	C	12.52	1	1,000	109	109,000	198.1700		(21,600,530.00)	Client	Sell
17:16:20	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.4677		(436,369.50)	Client	Sell
17:16:20	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	35	35,000	12.4677		436,369.50	Member	Buy
17:33:09	\$ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	150	150,000	12.4818		1,872,270.00	Client	Buy
<b>Total Futures</b>					<b>51</b>		<b>58,591</b>	<b>58,590,500</b>			<b>729 464 083.80</b>		
<b>Total Options</b>					<b>6</b>		<b>2,421</b>	<b>2,420,500</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>57</b>		<b>61,011</b>	<b>61,011,000</b>			<b>1,145,511,698.80</b>		
9:56:11	£ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	5,238	5,238,000	16.6312		87,114,225.60	Member	Buy
9:58:21	£ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	5,238	5,238,000	16.6312		(87,114,225.60)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>5,238</b>	<b>5,238,000</b>			<b>87 114 225.60</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>5,238</b>	<b>5,238,000</b>			<b>87,114,225.60</b>		
12:40:59	€ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.8443		445,329.00	Client	Buy
12:40:59	€ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.8443		(445,329.00)	Member	Sell
14:44:04	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5267		14,526.70	Client	Buy
14:44:04	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5267		(14,526.70)	Member	Sell
16:24:59	€ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.8245		(252,016.50)	Member	Sell
16:24:59	€ / R 17/09/2018	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.8245		252,016.50	Client	Buy
16:55:21	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5246		29,049.20	Client	Buy
16:55:21	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5246		(29,049.20)	Member	Sell
17:09:51	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.5202		508,207.00	Member	Buy
17:16:36	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.5142		507,997.00	Member	Buy
17:16:36	€ / R 18/06/2018	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.5142		(507,997.00)	Client	Sell
<b>Total Futures</b>					<b>6</b>		<b>103</b>	<b>102,500</b>			<b>1 503 021.90</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>103</b>	<b>102,500</b>			<b>1,503,021.90</b>		
14:39:34	QUANTO € / \$ 18/06/20	Foreign Exchange Future		0.00	1	10,000	10	100,000	1.1645		(116,450.00)	Member	Sell
14:39:34	QUANTO € / \$ 18/06/20	Foreign Exchange Future		0.00	1	10,000	10	100,000	1.1645		116,450.00	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
Total Futures					1		10	100,000			116 450.00		
Total Options													
Total for QUANTO € / \$ Foreign Exchange Future					1		10	100,000			116,450.00		
Total Futures					59		63,941	64,031,000			818 197 781.30		
Total Options					6		2,421	2,420,500			0.00		
<b>Grand Total for all Instruments</b>					<b>65</b>		<b>66,362</b>	<b>66,451,500</b>			<b>1,234,245,396.30</b>		