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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 27/12/2018

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
8:37:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.7348		(2,946,960.00)	Client	Sell
8:37:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.7348		2,946,960.00	Member	Buy
8:37:54	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.7548		(3,688,700.00)	Client	Sell
8:37:54	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.7548		3,688,700.00	Member	Buy
8:37:55	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.7732		369,330.00	Member	Buy
8:37:56	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	170	170,000	14.7911		(2,514,487.00)	Member	Sell
8:37:57	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7848		(147,848.00)	Client	Sell
8:37:57	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7848		147,848.00	Member	Buy
8:38:03	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	170	170,000	14.6219		2,485,723.00	Member	Buy
8:38:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	260	260,000	14.7133		(3,825,458.00)	Member	Sell
9:00:56	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.6600		73,300.00	Member	Buy
9:00:56	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.6600		(73,300.00)	Client	Sell
9:02:37	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6950		293,900.00	Member	Buy
9:02:37	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6950		(293,900.00)	Client	Sell
9:30:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	600	600,000	14.7120		(8,827,200.00)	Client	Sell
9:30:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	600	600,000	14.7120		8,827,200.00	Member	Buy
9:30:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6926		(146,926.00)	Member	Sell
9:30:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6926		146,926.00	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
9:56:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.6741		29,348.20	Member	Buy
9:56:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.6741		(29,348.20)	Client	Sell
10:01:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7050		(147,050.00)	Client	Sell
10:01:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7050		147,050.00	Member	Buy
10:16:43	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6530		732,650.00	Client	Buy
10:16:43	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6530		(732,650.00)	Member	Sell
10:26:03	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.6254		(43,876.20)	Member	Sell
10:26:03	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.6254		43,876.20	Client	Buy
10:36:16	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6100		(14,610.00)	Member	Sell
10:36:16	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6100		14,610.00	Client	Buy
10:42:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6122		(14,612.20)	Member	Sell
10:44:16	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6100		14,610.00	Client	Buy
10:44:16	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6100		(14,610.00)	Member	Sell
10:46:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6931		(7,346,550.00)	Member	Sell
10:46:44	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	117	117,000	14.5946		(1,707,568.20)	Client	Sell
10:46:44	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	117	117,000	14.5946		1,707,568.20	Member	Buy
10:46:48	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.6272		(365,680.00)	Member	Sell
10:46:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	270	270,000	14.5915		3,939,705.00	Member	Buy
11:01:13	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.6900		(102,830.00)	Client	Sell
11:01:13	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.6900		102,830.00	Member	Buy
11:03:10	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	270	270,000	14.6294		3,949,938.00	Member	Buy
11:06:58	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	21	21,000	14.6665		307,996.50	Client	Buy
11:06:58	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6692		(293,384.00)	Member	Sell
11:08:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	280	280,000	14.6783		(4,109,924.00)	Member	Sell
11:11:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.6272		365,680.00	Client	Buy
11:11:10	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.7732		(369,330.00)	Client	Sell
11:18:12	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6115		(3,652,875.00)	Member	Sell
11:19:45	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6257		3,656,425.00	Client	Buy
11:19:45	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6257		(3,656,425.00)	Member	Sell
11:34:44	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,210	1,210,000	14.7030		17,790,630.00	Client	Buy
11:34:44	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6814		(7,340,700.00)	Member	Sell
13:06:28	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.6393		365,982.50	Member	Buy
13:06:28	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.6393		(365,982.50)	Client	Sell
13:07:30	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	89	89,000	14.6581		1,304,570.90	Member	Buy
13:13:23	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6931		7,346,550.00	Client	Buy
13:14:28	\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.8800		(372,000.00)	Member	Sell
13:14:28	\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.8800		372,000.00	Client	Buy
13:37:45	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6300		(146,300.00)	Client	Sell
13:37:45	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6300		146,300.00	Member	Buy
14:52:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	89	89,000	14.6581		(1,304,570.90)	Client	Sell
15:15:15	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.6890		(44,067,000.00)	Client	Sell
15:15:15	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.6890		44,067,000.00	Member	Buy
15:15:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5905		29,181,000.00	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
15:15:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5905		(29,181,000.00)	Member	Sell
15:40:58	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.6789		44,036,700.00	Member	Buy
15:47:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6735		733,675.00	Member	Buy
15:47:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6735		(733,675.00)	Client	Sell
15:47:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.6889		14,688,900.00	Member	Buy
15:51:25	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.6764		(29,352,800.00)	Client	Sell
15:51:25	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.6764		29,352,800.00	Member	Buy
15:51:55	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.6764		(29,352,800.00)	Client	Sell
15:51:55	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.6764		29,352,800.00	Member	Buy
16:48:00	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6825		(734,125.00)	Client	Sell
16:48:00	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.6825		734,125.00	Member	Buy
16:57:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.6619		29,323.80	Member	Buy
16:57:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.6619		(29,323.80)	Client	Sell

**Total Futures** 37 15,048 15,048,000 220 770 455.15

**Total Options**

**Total for \$ / R Foreign Exchange Future** 37 15,048 15,048,000 220,770,455.15

10:11:48	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3	3,000	18.6306		55,891.80	Member	Buy
10:11:48	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3	3,000	18.6306		(55,891.80)	Client	Sell
10:59:42	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.6100		(93,050.00)	Client	Sell
10:59:42	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.6100		93,050.00	Member	Buy

**Total Futures** 2 8 8,000 148 941.80

**Total Options**

**Total for £ / R Foreign Exchange Future** 2 8 8,000 148,941.80

9:52:35	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	16.8200		67,280.00	Member	Buy
9:52:35	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	16.8200		(67,280.00)	Client	Sell
10:36:16	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7500		167,500.00	Client	Buy
10:36:16	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.7500		(167,500.00)	Member	Sell
10:58:00	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.7800		(83,900.00)	Client	Sell
10:58:00	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.7800		83,900.00	Client	Buy
16:59:55	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.8900		84,450.00	Member	Buy
16:59:55	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.8900		(84,450.00)	Client	Sell

**Total Futures** 4 24 24,000 403 130.00

**Total Options**

**Total for € / R Foreign Exchange Future** 4 24 24,000 403,130.00

10:24:04	AU\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3225		10,322.50	Client	Buy
10:24:04	AU\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.3225		(10,322.50)	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
					1		1	1,000			10 322.50		
					1		1	1,000			10,322.50		
					44		15,081	15,081,000			221 332 849.45		
					44		15,081	15,081,000			221,332,849.45		