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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 31/12/2018

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
8:50:17	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5582		29,116,400.00	Member	Buy
8:52:17	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5532		(29,106,400.00)	Client	Sell
8:52:17	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.5532		29,106,400.00	Member	Buy
9:21:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4917		1,449,170.00	Member	Buy
9:21:18	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4917		(1,449,170.00)	Client	Sell
9:21:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4917		1,449,170.00	Member	Buy
9:22:09	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4917		(1,449,170.00)	Member	Sell
9:30:22	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5100		(290,200.00)	Client	Sell
9:30:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.5120		1,451,200.00	Member	Buy
9:30:31	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.5125		(1,161,000.00)	Member	Sell
9:30:56	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5150		72,575.00	Client	Buy
9:30:56	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5150		(72,575.00)	Member	Sell
9:55:24	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5235		29,047.00	Client	Buy
9:55:24	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5235		(29,047.00)	Member	Sell
9:58:05	\$ / R 31/01/2019	Any day expiry		0.00	1	1,000	952	952,000	14.4377		(13,744,690.40)	Client	Sell
9:58:05	\$ / R 31/12/2018	Any day expiry		0.00	1	1,000	952	952,000	14.4000		13,708,800.00	Client	Buy
9:58:05	\$ / R 31/12/2018	Any day expiry		0.00	1	1,000	952	952,000	14.4000		(13,708,800.00)	Member	Sell
9:58:05	\$ / R 31/01/2019	Any day expiry		0.00	1	1,000	952	952,000	14.4377		13,744,690.40	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
10:00:59	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5500		727,500.00	Member	Buy
10:00:59	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5500		(727,500.00)	Client	Sell
10:13:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5600		145,600.00	Client	Buy
10:13:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.5600		(218,400.00)	Client	Sell
10:13:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.5600		218,400.00	Client	Buy
10:26:14	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5279		145,279.00	Member	Buy
10:37:02	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5459		(436,377.00)	Client	Sell
10:37:02	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5500		145,500.00	Member	Buy
10:43:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5500		72,750.00	Client	Buy
10:43:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5500		(72,750.00)	Client	Sell
10:43:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5404		72,702.00	Member	Buy
10:43:26	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5404		(72,702.00)	Client	Sell
10:48:12	\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6901		(7,345,050.00)	Member	Sell
10:48:12	\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.6901		7,345,050.00	Member	Buy
11:17:45	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5140		(72,570.00)	Member	Sell
11:17:45	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5140		72,570.00	Client	Buy
11:19:19	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5000		145,000.00	Member	Buy
11:19:19	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5000		(145,000.00)	Client	Sell
11:20:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5500		(72,750.00)	Client	Sell
11:25:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		(290,000.00)	Client	Sell
11:25:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		290,000.00	Client	Buy
11:30:50	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5500		72,750.00	Client	Buy
11:31:57	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		290,000.00	Client	Buy
11:38:33	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4907		72,453.50	Member	Buy
11:38:33	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4907		(72,453.50)	Client	Sell
11:43:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		(290,000.00)	Client	Sell
11:45:23	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5000		290,000.00	Client	Buy
11:58:52	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5294		(7,264,700.00)	Member	Sell
11:58:52	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	138	138,000	14.5317		(2,005,374.60)	Member	Sell
12:00:43	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	638	638,000	14.5299		9,270,076.20	Client	Buy
13:21:44	\$ / R 31/12/2018	Any day expiry		0.00	1	1,000	750	750,000	14.3808		(10,785,600.00)	Client	Sell
13:21:44	\$ / R 31/12/2018	Any day expiry		0.00	1	1,000	890	890,000	14.3808		(12,798,912.00)	Member	Sell
13:21:44	\$ / R 31/12/2018	Any day expiry		0.00	1	1,000	1,000	1,000,000	14.3808		14,380,800.00	Member	Buy
13:21:44	\$ / R 31/12/2018	Any day expiry		0.00	1	1,000	640	640,000	14.3808		9,203,712.00	Member	Buy

Total Futures 26 8,169 8,169,000 118 384 393.30

Total Options

Total for \$ / R Any day expiry 26 8,169 8,169,000 118,384,393.30

10:00:26	\$ / R MAXI 18/03/2019	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.5217		(7,260,850.00)	Member	Sell
10:00:26	\$ / R MAXI 18/03/2019	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.5217		7,260,850.00	Member	Buy
11:19:53	\$ / R MAXI 18/03/2019	Foreign Exchange Future		0.00	1	100,000	30	3,000,000	14.5035		43,510,500.00	Member	Buy
11:24:10	\$ / R MAXI 18/03/2019	Foreign Exchange Future		0.00	1	100,000	25	2,500,000	14.5035		(36,258,750.00)	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
11:24:10	\$ / R MAXI 18/03/2019	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.5035		(7,251,750.00)	Client	Sell
Total Futures					3		35	3,500,000			50 771 350.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					3		35	3,500,000			50,771,350.00		
9:58:12	£ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	18.8091		(9,404,550.00)	Member	Sell
9:58:12	£ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	18.8091		9,404,550.00	Member	Buy
Total Futures					1		500	500,000			9 404 550.00		
Total Options													
Total for £ / R Foreign Exchange Future					1		500	500,000			9,404,550.00		
10:48:14	€ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.0379		4,259,475.00	Member	Buy
10:48:14	€ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.0379		(4,259,475.00)	Member	Sell
10:48:14	€ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.0379		(4,259,475.00)	Member	Sell
10:48:14	€ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.0379		4,259,475.00	Member	Buy
Total Futures					2		500	500,000			8 518 950.00		
Total Options													
Total for € / R Foreign Exchange Future					2		500	500,000			8,518,950.00		
10:00:27	AU\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.4100		(2,602,500.00)	Member	Sell
10:00:27	AU\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.4100		2,602,500.00	Member	Buy
10:00:59	AU\$ / R 16/09/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5489		(1,054,890.00)	Member	Sell
10:00:59	AU\$ / R 16/09/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.5489		1,054,890.00	Member	Buy
Total Futures					2		350	350,000			3 657 390.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		350	350,000			3,657,390.00		
10:00:02	CAD/ R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6783		(2,669,575.00)	Member	Sell
10:00:02	CAD/ R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6783		2,669,575.00	Member	Buy
10:00:26	CAD/ R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6793		(2,669,825.00)	Member	Sell
10:00:26	CAD/ R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.6793		2,669,825.00	Member	Buy
11:49:21	CAD/ R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,850	1,850,000	10.6720		(19,743,200.00)	Client	Sell
11:49:21	CAD/ R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,850	1,850,000	10.6720		19,743,200.00	Member	Buy
Total Futures					3		2,350	2,350,000			25 082 600.00		
Total Options													
Total for CAD/ R Foreign Exchange Future					3		2,350	2,350,000			25,082,600.00		
10:00:26	CHF / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.1398		1,513,980.00	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
10:00:26	CHF / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.1398		(1,513,980.00)	Member	Sell
Total Futures					1		100	100,000			1 513 980.00		
Total Options													
Total for CHF / R Foreign Exchange Future					1		100	100,000			1,513,980.00		
Total Futures					38		12,004	15,469,000			217 333 213.30		
Total Options													
Grand Total for all Instruments					38		12,004	15,469,000			217,333,213.30		