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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 21/10/2016

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
8:27:14	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0776		351,940.00	Member	Buy
8:27:14	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0776		(351,940.00)	Client	Sell
8:55:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.1130		56,452.00	Client	Buy
8:55:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.1130		(56,452.00)	Member	Sell
8:55:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1131		352,827.50	Member	Buy
8:55:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1131		(352,827.50)	Client	Sell
9:03:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1261		(14,126.10)	Member	Sell
9:03:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1261		14,126.10	Member	Buy
9:04:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1249		28,249.80	Member	Buy
9:04:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1249		(28,249.80)	Member	Sell
9:17:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.1447		(7,072,350.00)	Client	Sell
9:17:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.1447		7,072,350.00	Member	Buy
9:17:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	14.1599		(56,639,600.00)	Member	Sell
9:17:24	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.1449		(1,414,490.00)	Member	Sell
9:17:24	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.1449		1,414,490.00	Client	Buy
9:20:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1597		212,395.50	Member	Buy
9:20:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1597		(212,395.50)	Member	Sell
9:20:49	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1597		(212,395.50)	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
9:26:10	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1500		(141,500.00)	Member	Sell
9:26:10	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1500		141,500.00	Client	Buy
9:26:10	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.1500		566,000.00	Client	Buy
9:26:10	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.1500		(566,000.00)	Member	Sell
9:27:24	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	13,800	13,800,000	14.1377		(195,100,260.00)	Member	Sell
9:30:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.1425		42,427,500.00	Member	Buy
9:30:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.1425		(42,427,500.00)	Client	Sell
9:30:58	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1168		352,920.00	Client	Buy
9:30:58	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1168		(352,920.00)	Member	Sell
9:31:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0434		(351,085.00)	Member	Sell
9:31:01	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0203		(350,507.50)	Member	Sell
9:31:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.0905		(7,045,250.00)	Member	Sell
9:31:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.1118		7,055,900.00	Member	Buy
9:33:13	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.1400		(84,840.00)	Member	Sell
9:33:13	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.1400		84,840.00	Client	Buy
9:33:13	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.3747		(86,248.20)	Member	Sell
9:33:13	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.3747		86,248.20	Member	Buy
9:40:13	\$ / R 15/12/2016	Any day expiry		0.00	1	1,000	14	14,000	14.1443		(198,020.20)	Member	Sell
9:40:13	\$ / R 15/12/2016	Any day expiry		0.00	1	1,000	14	14,000	14.1443		198,020.20	Client	Buy
9:40:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.1425		28,285,000.00	Member	Buy
9:40:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.1425		(28,285,000.00)	Client	Sell
9:48:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	485	485,000	14.1622		6,868,667.00	Member	Buy
9:48:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	485	485,000	14.1622		(6,868,667.00)	Member	Sell
9:48:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1617		212,425.50	Member	Buy
9:48:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1617		(212,425.50)	Member	Sell
9:49:29	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	23	23,000	14.4009		(331,220.70)	Member	Sell
9:49:29	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	23	23,000	14.4009		331,220.70	Member	Buy
9:49:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	23	23,000	14.1660		(325,818.00)	Member	Sell
9:49:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	23	23,000	14.1660		325,818.00	Client	Buy
9:51:37	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.4047		(2,304,752.00)	Member	Sell
9:51:37	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.4047		2,304,752.00	Member	Buy
9:51:37	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.1697		(2,267,152.00)	Member	Sell
9:51:37	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.1697		2,267,152.00	Client	Buy
9:54:09	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.6800		(29,360.00)	Client	Sell
9:54:09	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.6800		29,360.00	Member	Buy
10:01:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1532		707,660.00	Client	Buy
10:01:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1532		(707,660.00)	Member	Sell
10:03:22	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	13,800	13,800,000	14.1427		195,169,260.00	Member	Buy
10:03:22	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	21,200	21,200,000	671.9000		14,244,280,000.00	Member	Buy
10:05:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	13,800	13,800,000	14.1427		(195,169,260.00)	Member	Sell
10:05:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1819		425,457.00	Member	Buy
10:05:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1819		(425,457.00)	Client	Sell
10:07:54	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	316	316,000	661.9000		(209,160,400.00)	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
10:07:54	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	21,200	21,200,000	661.9000		14,032,280,000.00	Member	Buy
10:30:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2000		710,000.00	Member	Buy
10:33:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2012		710,060.00	Member	Buy
10:33:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2012		(710,060.00)	Client	Sell
10:35:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1920		(709,600.00)	Client	Sell
10:35:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1920		709,600.00	Member	Buy
10:43:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	57	57,000	14.2398		(811,668.60)	Member	Sell
10:43:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	57	57,000	14.2398		811,668.60	Client	Buy
10:50:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6,000	6,000,000	14.1847		85,108,200.00	Member	Buy
10:50:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.2344		(28,468,800.00)	Member	Sell
10:50:55	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	14.2242		1,066,815.00	Member	Buy
10:50:55	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	14.2242		(1,066,815.00)	Client	Sell
10:50:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	916	916,000	14.2338		(13,038,160.80)	Client	Sell
10:50:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	916	916,000	14.2338		13,038,160.80	Member	Buy
11:04:09	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2100		1,421,000.00	Client	Buy
11:04:09	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2100		(1,421,000.00)	Member	Sell
11:08:50	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.1900		(56,760.00)	Client	Sell
11:08:50	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.2000		28,400.00	Member	Buy
11:22:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	168	168,000	14.1906		(2,384,020.80)	Client	Sell
11:22:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	168	168,000	14.1906		2,384,020.80	Member	Buy
11:27:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0618		703,090.00	Member	Buy
11:27:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	450	450,000	14.1118		(6,350,310.00)	Member	Sell
11:27:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.1068		(7,053,400.00)	Client	Sell
11:39:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	462	462,000	14.2027		(6,561,647.40)	Client	Sell
11:39:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	462	462,000	14.2027		6,561,647.40	Member	Buy
11:52:26	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.1820		(14,182,000.00)	Client	Sell
11:52:26	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.1820		14,182,000.00	Member	Buy
11:57:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	293	293,000	14.1989		(4,160,277.70)	Member	Sell
11:57:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	293	293,000	14.1989		4,160,277.70	Member	Buy
12:04:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1991		28,398.20	Member	Buy
12:04:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1991		(28,398.20)	Member	Sell
12:05:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1991		(28,398.20)	Client	Sell
12:17:32	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.4329		360,822.50	Member	Buy
12:17:32	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.4329		(360,822.50)	Client	Sell
12:49:20	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	657	657,000	661.9000		(434,868,300.00)	Member	Sell
12:49:20	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	657	657,000	661.9000		(434,868,300.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	2,355	2,355,000	661.9000		(1,558,774,500.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	4,657	4,657,000	661.9000		(3,082,468,300.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	3,062	3,062,000	661.9000		(2,026,737,800.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	3,655	3,655,000	661.9000		(2,419,244,500.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	1,689	1,689,000	661.9000		(1,117,949,100.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	1,689	1,689,000	661.9000		(1,117,949,100.00)	Member	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	4,809	4,809,000	661.9000		(3,183,077,100.00)	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
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	3,655	3,655,000	661.9000		(2,419,244,500.00)	Member	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	4,657	4,657,000	661.9000		(3,082,468,300.00)	Member	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	3,062	3,062,000	661.9000		(2,026,737,800.00)	Member	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	2,355	2,355,000	661.9000		(1,558,774,500.00)	Member	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	4,809	4,809,000	661.9000		(3,183,077,100.00)	Client	Sell
12:49:21	\$ / R 19/12/2016	Foreign Exchange Future	P	14.50	1	1,000	316	316,000	661.9000		(209,160,400.00)	Client	Sell
12:56:25	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1950		(141,950.00)	Client	Sell
12:56:25	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1950		141,950.00	Member	Buy
13:04:03	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.7023		(102,916.10)	Member	Sell
13:04:03	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.7023		102,916.10	Client	Buy
13:15:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2001		1,420,010.00	Client	Buy
13:15:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2001		(1,420,010.00)	Member	Sell
13:20:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2015		(71,007.50)	Member	Sell
13:20:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2015		71,007.50	Client	Buy
13:59:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2108		(71,054.00)	Member	Sell
13:59:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2108		71,054.00	Client	Buy
14:00:55	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2127		(71,063.50)	Client	Sell
14:00:55	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2127		71,063.50	Member	Buy
15:02:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2200		(142,200.00)	Client	Sell
15:02:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2200		142,200.00	Member	Buy
15:09:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	23	23,000	14.2255		327,186.50	Member	Buy
15:09:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	23	23,000	14.2255		(327,186.50)	Client	Sell
15:12:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2248		(71,124.00)	Member	Sell
15:12:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2248		71,124.00	Member	Buy
15:13:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2248		71,124.00	Client	Buy
15:16:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.2250		(2,276,000.00)	Client	Sell
15:16:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.2250		2,276,000.00	Member	Buy
15:22:41	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2338		142,338.00	Client	Buy
15:22:41	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2338		(142,338.00)	Member	Sell
15:22:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2325		(711,625.00)	Member	Sell
15:22:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2325		711,625.00	Client	Buy
15:28:22	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.7100		(2,942,000.00)	Member	Sell
15:28:22	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.7100		2,942,000.00	Client	Buy
15:46:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6,000	6,000,000	14.1847		85,108,200.00	Client	Buy
16:06:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	385	385,000	14.1980		(5,466,230.00)	Member	Sell
16:06:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	385	385,000	14.1980		5,466,230.00	Member	Buy
16:09:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1925		(354,812.50)	Member	Sell
16:09:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1925		354,812.50	Member	Buy
16:09:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.2339		5,693,560.00	Member	Buy
16:09:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.2339		(5,693,560.00)	Client	Sell
16:10:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1925		(354,812.50)	Member	Sell
16:11:39	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.6950		1,469,500.00	Client	Buy
16:11:39	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.6950		(1,469,500.00)	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
16:20:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1925		354,812.50	Member	Buy
16:20:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1925		(354,812.50)	Client	Sell
16:23:32	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.1795		3,332,182.50	Member	Buy
16:23:32	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.1795		(3,332,182.50)	Member	Sell
16:24:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.1719		3,330,396.50	Member	Buy
16:24:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.1719		(3,330,396.50)	Member	Sell
16:24:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.1795		(3,332,182.50)	Client	Sell
16:25:04	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.1719		(3,330,396.50)	Client	Sell
16:32:26	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1800		28,360.00	Client	Buy
16:51:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2001		142,001.00	Client	Buy
16:51:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2001		(142,001.00)	Member	Sell
16:53:29	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.7100		(29,420.00)	Member	Sell
16:53:29	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.7100		29,420.00	Client	Buy
16:56:31	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1890		(70,945.00)	Member	Sell
16:56:31	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1890		70,945.00	Client	Buy
16:57:30	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.7000		14,700.00	Client	Buy
16:57:30	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.7000		(14,700.00)	Member	Sell
16:58:11	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6800		14,680.00	Client	Buy
16:58:11	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.6800		(14,680.00)	Member	Sell
16:58:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1650		212,475.00	Client	Buy
16:58:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1650		(212,475.00)	Member	Sell
16:59:32	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1680		2,833,600.00	Member	Buy
16:59:32	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1680		(2,833,600.00)	Member	Sell
17:25:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1740		(212,610.00)	Client	Sell
17:25:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1740		212,610.00	Member	Buy
<b>Total Futures</b>					<b>77</b>		<b>43,176</b>	<b>43,175,500</b>			<b>611 487 217.95</b>		
<b>Total Options</b>					<b>9</b>		<b>42,400</b>	<b>42,400,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>86</b>		<b>85,576</b>	<b>85,575,500</b>			<b>28,782,047,217.95</b>		
9:04:21	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.1321		(1,413,210.00)	Member	Sell
9:04:21	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.1321		1,413,210.00	Member	Buy
11:52:29	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	6	600,000	14.2125		8,527,500.00	Member	Buy
11:52:29	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	4	400,000	14.2125		(5,685,000.00)	Member	Sell
11:55:37	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.2125		(2,842,500.00)	Member	Sell
11:55:37	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.2125		(2,842,500.00)	Client	Sell
11:55:37	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	4	400,000	14.2125		(5,685,000.00)	Client	Sell
16:58:17	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.1722		(1,417,220.00)	Member	Sell
16:58:17	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.1722		1,417,220.00	Member	Buy
16:59:29	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.1551		2,831,020.00	Member	Buy
16:59:29	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.1551		(2,831,020.00)	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
<b>Total Futures</b>					<b>6</b>		<b>13</b>	<b>1,300,000</b>			<b>18 452 700.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>6</b>		<b>13</b>	<b>1,300,000</b>			<b>18,452,700.00</b>		
9:04:54	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2972		86,486.00	Member	Buy
9:04:54	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2972		(86,486.00)	Client	Sell
9:57:48	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.7002		17,700.20	Member	Buy
9:57:48	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.7002		(17,700.20)	Client	Sell
10:35:13	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.3900		(34,780.00)	Client	Sell
10:35:13	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.3900		34,780.00	Member	Buy
10:35:52	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.3900		34,780.00	Client	Buy
10:36:04	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	8	8,000	17.3900		139,120.00	Member	Buy
10:36:04	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	8	8,000	17.3900		(139,120.00)	Client	Sell
12:16:59	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.3800		(86,900.00)	Client	Sell
12:16:59	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.3800		86,900.00	Member	Buy
15:12:59	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.3530		(86,765.00)	Member	Sell
15:12:59	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.3530		86,765.00	Member	Buy
15:13:26	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.3530		86,765.00	Client	Buy
16:57:58	£ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	56	56,000	18.0050		1,008,280.00	Client	Buy
16:57:58	£ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	56	56,000	18.0050		(1,008,280.00)	Member	Sell
<b>Total Futures</b>					<b>8</b>		<b>86</b>	<b>85,500</b>			<b>1 520 803.70</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>8</b>		<b>86</b>	<b>85,500</b>			<b>1,520,803.70</b>		
9:58:34	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.4900		154,900.00	Member	Buy
9:58:34	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.4900		(154,900.00)	Client	Sell
10:40:39	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.5250		155,250.00	Member	Buy
10:40:39	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.5250		(155,250.00)	Client	Sell
13:41:38	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.6790		(25,086,400.00)	Member	Sell
13:41:38	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.6790		25,086,400.00	Member	Buy
13:45:52	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.6790		25,086,400.00	Member	Buy
13:45:52	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.6790		(25,086,400.00)	Member	Sell
13:46:23	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.5510		24,881,600.00	Member	Buy
13:46:23	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.5510		(24,881,600.00)	Member	Sell
13:46:23	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.5510		(24,881,600.00)	Member	Sell
13:46:23	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,600	1,600,000	15.5510		24,881,600.00	Member	Buy
<b>Total Futures</b>					<b>6</b>		<b>6,420</b>	<b>6,420,000</b>			<b>100 246 150.00</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>6</b>		<b>6,420</b>	<b>6,420,000</b>			<b>100,246,150.00</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					97		49,694	50,981,000			731 706 871.65		
Total Options					9		42,400	42,400,000			0.00		
<b>Grand Total for all Instruments</b>					<b>106</b>		<b>92,094</b>	<b>93,381,000</b>			<b>28,902,266,871.65</b>		