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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 24/10/2016

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
8:04:26	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1734		212,601.00	Member	Buy
8:04:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	600	600,000	14.1944		(8,516,640.00)	Member	Sell
8:04:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	600	600,000	14.1944		8,516,640.00	Member	Buy
8:04:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1353		(353,382.50)	Member	Sell
8:04:30	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1288		(28,257.60)	Member	Sell
8:51:09	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.0895		(2,254,320.00)	Client	Sell
8:51:09	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	160	160,000	14.0895		2,254,320.00	Member	Buy
8:51:10	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	14.1125		(4,939,375.00)	Member	Sell
8:51:11	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.0875		(493,062.50)	Member	Sell
9:03:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.0888		4,226,640.00	Member	Buy
9:03:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.0888		(4,226,640.00)	Member	Sell
9:13:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1084		(705,420.00)	Member	Sell
9:13:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1084		705,420.00	Client	Buy
9:19:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	170	170,000	14.0902		(2,395,334.00)	Member	Sell
9:19:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	170	170,000	14.0902		2,395,334.00	Member	Buy
9:21:13	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.3168		(1,431,680.00)	Member	Sell
9:21:13	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.3168		1,431,680.00	Client	Buy
9:21:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0800		1,408,000.00	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
9:21:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0800		(1,408,000.00)	Member	Sell
9:28:31	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0316		28,063.20	Member	Buy
9:28:31	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0316		(28,063.20)	Client	Sell
9:29:11	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.0594		(492,079.00)	Member	Sell
9:30:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0315		(140,315.00)	Member	Sell
9:31:28	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	27	27,000	14.0147		378,396.90	Member	Buy
9:31:28	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	27	27,000	14.0147		(378,396.90)	Client	Sell
9:32:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0226		(140,226.00)	Member	Sell
9:33:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.0270		3,506,750.00	Member	Buy
9:33:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.0270		(3,506,750.00)	Client	Sell
9:33:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0360		(701,800.00)	Member	Sell
9:33:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0360		701,800.00	Client	Buy
9:48:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0225		(210,337.50)	Member	Sell
9:51:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0150		(700,750.00)	Member	Sell
9:52:18	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0100		(700,500.00)	Member	Sell
9:52:38	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.0260		(28,052,000.00)	Member	Sell
9:54:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0272		(210,408.00)	Member	Sell
9:56:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2608		(356,520.00)	Member	Sell
9:56:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2608		356,520.00	Client	Buy
10:02:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0326		(140,326.00)	Member	Sell
10:04:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0350		(701,750.00)	Member	Sell
10:04:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0350		701,750.00	Client	Buy
10:04:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0350		701,750.00	Client	Buy
10:04:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0350		(701,750.00)	Member	Sell
10:06:32	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.0382		(491,337.00)	Member	Sell
10:06:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0370		(140,370.00)	Member	Sell
10:06:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0370		140,370.00	Member	Buy
10:06:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	90	90,000	14.2668		(1,284,012.00)	Member	Sell
10:06:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	90	90,000	14.2668		1,284,012.00	Member	Buy
10:06:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	90	90,000	14.0382		(1,263,438.00)	Member	Sell
10:12:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.0302		(561,208.00)	Member	Sell
10:12:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.0302		561,208.00	Member	Buy
10:12:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	14.0450		(1,755,625.00)	Member	Sell
10:12:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	125	125,000	14.0450		1,755,625.00	Client	Buy
10:13:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	14.0315		(4,911,025.00)	Member	Sell
10:25:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2692		(142,692.00)	Member	Sell
10:25:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2692		142,692.00	Member	Buy
10:25:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0406		140,406.00	Member	Buy
10:25:36	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0406		(140,406.00)	Member	Sell
10:27:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0406		140,406.00	Client	Buy
10:30:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0457		(70,228.50)	Member	Sell
10:30:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0457		70,228.50	Client	Buy
10:35:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0475		351,187.50	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
10:35:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0475		(351,187.50)	Client	Sell
10:38:02	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.5571		(101,899.70)	Member	Sell
10:38:02	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.5571		101,899.70	Client	Buy
10:44:39	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5407		(7,270,350.00)	Member	Sell
10:44:39	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	865	865,000	14.5413		12,578,224.50	Client	Buy
10:44:39	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	365	365,000	14.5421		(5,307,866.50)	Member	Sell
10:48:33	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5235		(7,261,750.00)	Member	Sell
10:48:33	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5235		7,261,750.00	Member	Buy
10:49:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0188		(350,470.00)	Member	Sell
10:50:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0065		(140,065.00)	Member	Sell
11:00:38	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.0190		308,418.00	Client	Buy
11:00:38	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.0190		(308,418.00)	Member	Sell
11:16:11	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0315		(140,315.00)	Client	Sell
11:16:11	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0315		140,315.00	Member	Buy
11:18:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.0097		56,038.80	Member	Buy
11:18:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.0097		(56,038.80)	Member	Sell
11:25:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0050		(350,125.00)	Member	Sell
11:25:30	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0000		(700,000.00)	Member	Sell
11:25:30	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0000		700,000.00	Client	Buy
11:30:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1734		212,601.00	Member	Buy
11:34:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0082		1,400,820.00	Client	Buy
11:34:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0082		(1,400,820.00)	Member	Sell
11:34:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2385		71,192.50	Client	Buy
11:34:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2385		(71,192.50)	Member	Sell
11:39:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0066		28,013.20	Member	Buy
11:39:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0066		(28,013.20)	Client	Sell
11:44:58	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0308		(210,462.00)	Member	Sell
11:57:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	45	45,000	14.2712		(642,204.00)	Member	Sell
11:57:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	45	45,000	14.2712		642,204.00	Client	Buy
12:02:34	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0575		210,862.50	Member	Buy
12:02:34	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0575		(210,862.50)	Client	Sell
12:05:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.0600		5,624,000.00	Member	Buy
12:05:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.0600		(5,624,000.00)	Member	Sell
12:30:05	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0526		(351,315.00)	Member	Sell
12:30:05	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0526		351,315.00	Client	Buy
12:31:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	73	73,000	14.0600		1,026,380.00	Member	Buy
12:31:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	277	277,000	14.0600		3,894,620.00	Member	Buy
12:33:07	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.0633		309,392.60	Member	Buy
12:33:07	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	22	22,000	14.0633		(309,392.60)	Client	Sell
12:36:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0550		(351,375.00)	Member	Sell
12:36:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0550		351,375.00	Client	Buy
12:52:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0775		(351,937.50)	Client	Sell
12:52:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.0775		351,937.50	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
13:00:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0755		(140,755.00)	Client	Sell
13:00:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0755		140,755.00	Member	Buy
13:06:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0850		(28,170.00)	Client	Sell
13:06:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0850		28,170.00	Member	Buy
13:31:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0925		(211,387.50)	Client	Sell
13:31:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0925		211,387.50	Member	Buy
13:31:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1028		(70,514.00)	Member	Sell
13:31:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1028		70,514.00	Client	Buy
13:32:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1035		(70,517.50)	Member	Sell
13:32:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1035		70,517.50	Client	Buy
13:45:56	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.0960		281,920.00	Client	Buy
13:45:56	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.0960		(281,920.00)	Member	Sell
13:49:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0935		422,805.00	Member	Buy
13:49:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0935		(422,805.00)	Member	Sell
13:53:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0935		(422,805.00)	Client	Sell
14:00:32	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0750		(211,125.00)	Member	Sell
14:10:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0625		(140,625.00)	Member	Sell
14:10:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2924		142,924.00	Member	Buy
14:10:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2924		(142,924.00)	Member	Sell
14:14:21	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0450		(210,675.00)	Member	Sell
15:31:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0300		(210,450.00)	Member	Sell
15:31:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0300		14,030.00	Client	Buy
15:31:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0300		(14,030.00)	Member	Sell
15:32:13	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0200		(140,200.00)	Member	Sell
15:32:13	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0200		140,200.00	Client	Buy
15:32:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.0150		(280,300.00)	Member	Sell
15:37:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.0342		(280,684.00)	Member	Sell
15:37:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.0342		280,684.00	Client	Buy
15:40:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,050	1,050,000	14.0580		14,760,900.00	Client	Buy
15:40:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	350	350,000	14.0300		(4,910,500.00)	Member	Sell
15:45:09	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0263		140,263.00	Member	Buy
15:45:09	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0263		(140,263.00)	Client	Sell
15:52:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	26	26,000	14.0423		(365,099.80)	Client	Sell
15:52:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	26	26,000	14.0423		365,099.80	Member	Buy
15:58:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.0565		(3,303,277.50)	Member	Sell
15:58:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.0565		3,303,277.50	Member	Buy
15:58:23	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	235	235,000	14.0565		3,303,277.50	Client	Buy
16:03:41	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.0565		(56,226.00)	Member	Sell
16:03:41	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.0565		56,226.00	Client	Buy
16:15:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0875		(140,875.00)	Client	Sell
16:15:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0875		140,875.00	Member	Buy
16:46:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	14.0292		(28,058,400.00)	Member	Sell
16:46:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	900	900,000	14.0292		12,626,280.00	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
16:59:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	900	900,000	14.0292		12,626,280.00	Member	Buy
16:59:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.0292		2,805,840.00	Member	Buy
16:59:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	900	900,000	14.0292		12,626,280.00	Client	Buy
16:59:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	900	900,000	14.0292		12,626,280.00	Client	Buy
16:59:48	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.0292		2,805,840.00	Client	Buy
17:00:30	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.0600		(5,624,000.00)	Client	Sell
17:00:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	600	600,000	14.1944		(8,516,640.00)	Client	Sell
17:26:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	700	700,000	14.0730		9,851,100.00	Member	Buy
Total Futures					78		11,278	11,277,500			159,267,269.00		
Total Options													
Total for \$ / R Foreign Exchange Future					78		11,278	11,277,500			159,267,269.00		
9:27:55	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.2000		34,400.00	Client	Buy
9:27:55	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.2000		(34,400.00)	Member	Sell
9:30:25	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2000		(86,000.00)	Member	Sell
9:30:25	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2000		86,000.00	Client	Buy
9:31:41	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1717		(85,858.50)	Member	Sell
9:31:41	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1717		85,858.50	Member	Buy
10:03:58	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	147	147,000	17.2000		(2,528,400.00)	Member	Sell
10:03:58	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	147	147,000	17.2000		2,528,400.00	Client	Buy
10:23:26	£ / R 27/10/2016	Any day expiry		0.00	1	1,000	41	41,000	16.9765		696,036.50	Member	Buy
10:23:26	£ / R 27/10/2016	Any day expiry		0.00	1	1,000	41	41,000	16.9765		(696,036.50)	Client	Sell
10:43:11	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	65	65,000	17.1725		1,116,212.50	Member	Buy
10:50:21	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	8	8,000	17.1650		(137,320.00)	Member	Sell
10:50:21	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	8	8,000	17.1650		137,320.00	Client	Buy
10:50:56	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1737		(85,868.50)	Member	Sell
10:50:56	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1737		85,868.50	Member	Buy
10:56:54	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1737		85,868.50	Client	Buy
11:03:39	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1907		85,953.50	Client	Buy
11:03:39	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1907		(85,953.50)	Member	Sell
11:47:27	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	17.1901		(120,330.70)	Member	Sell
11:47:27	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	17.1901		120,330.70	Client	Buy
12:00:14	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2186		172,186.00	Client	Buy
12:00:14	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2186		(172,186.00)	Member	Sell
12:20:45	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2201		(172,201.00)	Client	Sell
12:20:45	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2201		172,201.00	Member	Buy
12:50:08	£ / R 19/12/2016	Foreign Exchange Future	C	17.40	1	1,000	500	500,000	437.6000		(218,800,000.00)	Client	Sell
12:50:08	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	232	232,000	17.2390		3,999,448.00	Client	Buy
12:50:08	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	232	232,000	17.2390		(3,999,448.00)	Member	Sell
12:50:08	£ / R 19/12/2016	Foreign Exchange Future	C	17.40	1	1,000	500	500,000	437.6000		218,800,000.00	Member	Buy
12:51:01	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2348		172,348.00	Member	Buy
12:51:01	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2348		(172,348.00)	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
13:31:44	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2700		(86,350.00)	Member	Sell
13:31:44	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2700		86,350.00	Member	Buy
13:59:34	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	65	65,000	17.2259		1,119,683.50	Member	Buy
13:59:34	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	130	130,000	17.1992		(2,235,896.00)	Member	Sell
14:00:10	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	130	130,000	17.1992		(2,235,896.00)	Client	Sell
14:30:43	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.1717		85,858.50	Client	Buy
Total Futures					17		692	692,000			11,902,408.20		
Total Options					1		500	500,000			0.00		
Total for £ / R Foreign Exchange Future					18		1,192	1,192,000			230,702,408.20		
9:18:03	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6720		783,600.00	Member	Buy
9:18:03	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6720		(783,600.00)	Member	Sell
9:26:46	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.3108		(229,662.00)	Member	Sell
9:27:28	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	15.3216		(536,256.00)	Member	Sell
9:27:28	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	15.3216		536,256.00	Member	Buy
9:33:18	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.2985		(76,492.50)	Member	Sell
9:34:06	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3079		(76,539.50)	Member	Sell
9:34:53	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.3315		1,149,862.50	Member	Buy
9:34:53	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.3315		(1,149,862.50)	Client	Sell
9:37:29	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.3201		(30,640.20)	Member	Sell
9:37:29	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.3201		30,640.20	Client	Buy
9:39:34	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.6720		783,600.00	Client	Buy
9:45:24	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3100		(76,550.00)	Member	Sell
10:12:06	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3100		(153,100.00)	Member	Sell
10:12:06	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3100		153,100.00	Client	Buy
10:12:35	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.6200		937,200.00	Client	Buy
10:12:35	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.6200		(937,200.00)	Member	Sell
10:59:54	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.3042		1,530,420.00	Member	Buy
11:00:31	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.2942		(1,529,420.00)	Client	Sell
11:00:31	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.2942		1,529,420.00	Member	Buy
11:25:04	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	65	65,000	15.6050		1,014,325.00	Client	Buy
11:25:04	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	65	65,000	15.6050		(1,014,325.00)	Member	Sell
12:03:17	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	126	126,000	15.2958		1,927,270.80	Member	Buy
12:08:56	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3437		(153,437.00)	Client	Sell
12:08:56	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3437		153,437.00	Member	Buy
12:48:04	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3700		(153,700.00)	Client	Sell
12:48:04	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3700		153,700.00	Member	Buy
12:49:39	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3693		153,693.00	Member	Buy
12:49:39	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3693		(153,693.00)	Client	Sell
12:51:07	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	220	220,000	15.3777		(3,383,094.00)	Member	Sell
12:51:07	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	220	220,000	15.3777		3,383,094.00	Client	Buy
16:03:41	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	126	126,000	15.3390		(1,932,714.00)	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
16:03:41	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	126	126,000	15.3390		1,932,714.00	Client	Buy
16:13:13	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6812		(705,654.00)	Member	Sell
16:13:13	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6812		705,654.00	Member	Buy
16:13:33	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	45	45,000	15.6812		705,654.00	Client	Buy
Total Futures					18		994	993,500			15,319,790.10		
Total Options													
Total for € / R Foreign Exchange Future					18		994	993,500			15,319,790.10		
12:42:27	AU\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	858	858,000	10.7199		9,197,674.20	Member	Buy
13:15:30	AU\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	858	858,000	10.6975		9,178,455.00	Member	Buy
13:15:30	AU\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	858	858,000	10.6975		(9,178,455.00)	Client	Sell
Total Futures					2		1,287	1,287,000			13,777,292.10		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		1,287	1,287,000			13,777,292.10		
12:44:22	QUANTO € / \$ 19/12/20	Foreign Exchange Future		0.00	1	10,000	30	300,000	1.0938		(328,140.00)	Member	Sell
12:44:22	QUANTO € / \$ 19/12/20	Foreign Exchange Future		0.00	1	10,000	30	300,000	1.0938		328,140.00	Client	Buy
Total Futures					1		30	300,000			328,140.00		
Total Options													
Total for QUANTO € / \$ Foreign Exchange Future					1		30	300,000			328,140.00		
Total Futures					115		14,280	14,550,000			200,594,899.40		
Total Options					1		500	500,000			0.00		
Grand Total for all Instruments					116		14,780	15,050,000			419,394,899.40		