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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 28/12/2016

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
8:34:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.1051		(7,052,550.00)	Member	Sell
8:41:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.1051		7,052,550.00	Client	Buy
8:45:48	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2524		356,310.00	Member	Buy
8:45:48	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2524		(356,310.00)	Client	Sell
8:59:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.1566		(353,915.00)	Member	Sell
8:59:56	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1164		2,823,280.00	Member	Buy
8:59:56	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1164		(2,823,280.00)	Client	Sell
9:00:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1051		70,525.50	Client	Buy
9:00:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1051		(70,525.50)	Member	Sell
9:00:43	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.3630		71,815.00	Client	Buy
9:00:43	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.3630		(71,815.00)	Member	Sell
9:12:16	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1250		(14,125.00)	Client	Sell
9:12:16	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1250		14,125.00	Client	Buy
9:13:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1280		14,128.00	Client	Buy
9:13:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1280		(14,128.00)	Member	Sell
9:13:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1150		(70,575.00)	Member	Sell
9:13:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1150		70,575.00	Client	Buy
9:13:16	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	60	60,000	14.1010		(846,060.00)	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
9:13:16	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	60	60,000	14.1010		846,060.00	Client	Buy
9:17:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1000		14,100.00	Client	Buy
9:17:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1000		28,200.00	Member	Buy
9:17:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	19	19,000	14.1000		(267,900.00)	Client	Sell
9:19:57	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0900		(14,090.00)	Client	Sell
9:37:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1096		(28,219.20)	Member	Sell
9:37:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.1096		28,219.20	Client	Buy
9:41:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.1051		564,204.00	Member	Buy
9:41:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.1051		(564,204.00)	Client	Sell
9:58:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.1050		(14,105.00)	Client	Sell
10:07:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.1217		(98,851.90)	Member	Sell
10:21:02	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.1278		3,531,950.00	Member	Buy
10:21:02	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.1278		(3,531,950.00)	Member	Sell
10:32:56	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.1266		(3,531,650.00)	Member	Sell
11:12:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.1395		(3,534,875.00)	Member	Sell
11:12:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.1395		3,534,875.00	Client	Buy
11:53:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.0978		(7,048,900.00)	Member	Sell
11:58:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.0978		7,048,900.00	Client	Buy
12:34:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0910		70,455.00	Client	Buy
12:34:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0910		(70,455.00)	Member	Sell
13:10:23	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1082		(141,082.00)	Member	Sell
13:10:23	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1082		141,082.00	Client	Buy
14:01:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.0850		(2,817,000.00)	Client	Sell
14:01:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.0850		2,817,000.00	Member	Buy
14:08:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0805		70,402.50	Client	Buy
14:08:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0805		(70,402.50)	Member	Sell
14:09:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0760		(140,760.00)	Client	Sell
14:26:58	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0786		70,393.00	Client	Buy
14:26:58	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0786		(70,393.00)	Client	Sell
14:31:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0785		(211,177.50)	Client	Sell
14:31:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0785		70,392.50	Client	Buy
14:31:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0785		(70,392.50)	Client	Sell
14:32:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0785		(14,078.50)	Client	Sell
14:32:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0785		14,078.50	Member	Buy
15:20:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0720		(70,360.00)	Client	Sell
15:20:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0720		70,360.00	Client	Buy
15:40:26	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0741		(140,741.00)	Member	Sell
15:40:26	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0741		140,741.00	Client	Buy
15:57:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0670		(140,670.00)	Member	Sell
16:03:32	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0610		140,610.00	Client	Buy
16:03:32	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0610		(140,610.00)	Member	Sell
16:03:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0555		(210,832.50)	Member	Sell
16:03:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0550		70,275.00	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
16:03:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0550		(70,275.00)	Member	Sell
16:04:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0482		421,446.00	Member	Buy
16:04:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.0482		(421,446.00)	Client	Sell
16:04:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	11	11,000	14.0448		154,492.80	Member	Buy
16:04:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	11	11,000	14.0448		(154,492.80)	Client	Sell
16:04:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	13	13,000	14.0433		182,562.90	Member	Buy
16:04:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	13	13,000	14.0433		(182,562.90)	Client	Sell
16:43:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0575		70,287.50	Client	Buy
16:43:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0575		(70,287.50)	Member	Sell
16:48:17	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0556		(140,556.00)	Member	Sell
16:48:17	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0556		140,556.00	Client	Buy
16:53:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0645		(210,967.50)	Member	Sell
16:53:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.0645		210,967.50	Client	Buy
16:55:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0670		(14,067.00)	Member	Sell
16:55:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0670		14,067.00	Client	Buy
16:58:49	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0600		140,600.00	Client	Buy
16:58:49	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0600		(140,600.00)	Member	Sell
17:00:47	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3086		143,086.00	Client	Buy
17:00:47	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3086		(143,086.00)	Member	Sell
Total Futures					40		2,388	2,388,000			33,694,497.85		
Total Options													
Total for \$ / R Foreign Exchange Future					40		2,388	2,388,000			33,694,497.85		
9:55:55	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	17.3874		(52,162.20)	Member	Sell
9:55:55	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	17.3874		52,162.20	Client	Buy
10:29:54	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	17.3500		69,400.00	Client	Buy
10:29:54	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	17.3500		(69,400.00)	Member	Sell
12:22:52	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	12	12,000	17.2680		207,216.00	Member	Buy
12:22:52	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	12	12,000	17.2680		(207,216.00)	Client	Sell
12:57:03	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	17	17,000	17.2400		293,080.00	Member	Buy
12:58:14	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	17	17,000	17.2400		(293,080.00)	Client	Sell
13:56:13	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2520		172,520.00	Client	Buy
13:56:13	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2520		(172,520.00)	Member	Sell
14:01:47	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.2575		(3,451,500.00)	Client	Sell
14:01:47	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.2575		3,451,500.00	Member	Buy
16:03:14	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2163		172,163.00	Member	Buy
16:03:14	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.2163		(172,163.00)	Member	Sell
16:58:11	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	17.2038		68,815.20	Client	Buy
16:58:11	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	17.2038		(68,815.20)	Member	Sell
16:59:21	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	17.2000		(51,600.00)	Member	Sell
16:59:21	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	17.2000		51,600.00	Client	Buy
16:59:21	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2000		86,000.00	Client	Buy

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16:59:21	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.2000		(86,000.00)	Member	Sell
Total Futures					10		268	268,000			4,624,456.40		
Total Options													
Total for £ / R Foreign Exchange Future					10		268	268,000			4,624,456.40		
11:33:24	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.8069		(148,069.00)	Member	Sell
11:33:24	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.8069		148,069.00	Client	Buy
12:46:13	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7775		(147,775.00)	Member	Sell
12:46:13	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7775		147,775.00	Client	Buy
14:15:41	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7211		(147,211.00)	Member	Sell
14:15:41	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7211		147,211.00	Client	Buy
15:32:01	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.6998		(249,896.60)	Member	Sell
15:32:01	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.6998		249,896.60	Client	Buy
15:35:36	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6954		(293,908.00)	Member	Sell
15:35:36	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6954		293,908.00	Client	Buy
15:37:17	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6898		293,796.00	Client	Buy
15:37:17	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6898		(293,796.00)	Member	Sell
16:47:38	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6853		146,853.00	Client	Buy
16:47:38	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6853		(146,853.00)	Member	Sell
16:59:26	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.6720		88,032.00	Client	Buy
16:59:26	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.6720		(88,032.00)	Member	Sell
16:59:45	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.6706		(88,023.60)	Member	Sell
16:59:45	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	14.6706		88,023.60	Client	Buy
16:59:50	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6700		(146,700.00)	Member	Sell
16:59:50	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.6700		146,700.00	Client	Buy
Total Futures					10		119	119,000			1,750,264.20		
Total Options													
Total for € / R Foreign Exchange Future					10		119	119,000			1,750,264.20		
12:51:49	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.1050		40,420.00	Client	Buy
12:51:49	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	10.1050		(40,420.00)	Member	Sell
14:01:47	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.0925		(4,037,000.00)	Client	Sell
14:01:47	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.0925		4,037,000.00	Member	Buy
14:36:51	AU\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4228		(260,570.00)	Member	Sell
14:36:51	AU\$ / R 18/09/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.4228		260,570.00	Client	Buy
16:02:44	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0500		10,050.00	Client	Buy
16:02:44	AU\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.0500		(10,050.00)	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
Total Futures						4	430	430,000			4,348,040.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future						4	430	430,000			4,348,040.00		
8:59:19	CAD/ R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	168	168,000	10.3035		(1,730,988.00)	Member	Sell
Total Futures						1	84	84,000			865,494.00		
Total Options													
Total for CAD/ R Foreign Exchange Future						1	84	84,000			865,494.00		
8:59:19	NZ\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	180	180,000	9.6400		1,735,200.00	Member	Buy
Total Futures						1	90	90,000			867,600.00		
Total Options													
Total for NZ\$ / R Foreign Exchange Future						1	90	90,000			867,600.00		
Total Futures						65	3,379	3,379,000			46,150,352.45		
Total Options													
Grand Total for all Instruments						65	3,379	3,379,000			46,150,352.45		