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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 13/01/2017

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
8:40:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.5855		(2,717,100.00)	Client	Sell
8:40:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.5855		2,717,100.00	Member	Buy
8:44:15	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.6746		478,611.00	Member	Buy
8:44:15	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.6746		(478,611.00)	Client	Sell
8:54:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,400	1,400,000	13.6596		(19,123,440.00)	Member	Sell
8:54:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,400	1,400,000	13.6596		19,123,440.00	Member	Buy
8:56:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.5767		(5,430,680.00)	Member	Sell
9:08:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6755		(6,837,750.00)	Member	Sell
9:08:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6755		6,837,750.00	Member	Buy
9:10:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6531		(1,365,310.00)	Member	Sell
9:13:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6352		6,817,600.00	Member	Buy
9:26:07	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6700		(341,750.00)	Client	Sell
9:26:07	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6700		341,750.00	Member	Buy
9:28:57	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6515		(136,515.00)	Client	Sell
9:28:57	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6515		136,515.00	Client	Buy
9:29:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6515		204,772.50	Client	Buy
9:29:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6515		(204,772.50)	Member	Sell
9:38:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6351		(340,877.50)	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
9:38:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6351		340,877.50	Client	Buy
9:38:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6335		340,837.50	Client	Buy
9:38:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6335		(340,837.50)	Member	Sell
9:38:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.6191		(272,382.00)	Client	Sell
9:38:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.6191		272,382.00	Member	Buy
9:40:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6367		204,550.50	Member	Buy
9:40:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6367		(204,550.50)	Client	Sell
9:42:04	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.6452		4,093,560.00	Member	Buy
9:42:04	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.6452		(4,093,560.00)	Member	Sell
9:42:04	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6452		(2,729,040.00)	Member	Sell
9:42:04	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6452		2,729,040.00	Member	Buy
9:43:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6352		(6,817,600.00)	Client	Sell
9:47:23	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.6277		(4,088,310.00)	Member	Sell
9:47:23	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.6277		4,088,310.00	Member	Buy
9:48:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	12	12,000	13.6190		163,428.00	Member	Buy
9:48:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	12	12,000	13.6190		(163,428.00)	Client	Sell
9:50:36	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	235	235,000	13.6337		(3,203,919.50)	Member	Sell
9:50:43	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6361		(6,818,050.00)	Member	Sell
9:51:54	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.6452		(13,645.20)	Client	Sell
9:51:54	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.6452		13,645.20	Member	Buy
9:51:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	400	400,000	13.5767		5,430,680.00	Client	Buy
9:52:02	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6500		(6,825,000.00)	Member	Sell
9:52:44	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6650		(6,832,500.00)	Member	Sell
10:01:08	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3,410	3,410,000	13.6560		(46,566,960.00)	Member	Sell
10:02:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6850		(2,737,000.00)	Member	Sell
10:02:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6850		2,737,000.00	Member	Buy
10:02:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6807		1,368,070.00	Member	Buy
10:02:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6807		(1,368,070.00)	Client	Sell
10:12:05	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.9046		(347,615.00)	Member	Sell
10:12:05	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.9046		347,615.00	Client	Buy
10:12:35	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6500		(1,365,000.00)	Member	Sell
10:12:35	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6500		1,365,000.00	Member	Buy
10:12:43	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.3727		7,186,350.00	Member	Buy
10:12:43	\$ / R 18/12/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.3727		(7,186,350.00)	Member	Sell
10:14:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6600		341,500.00	Member	Buy
10:14:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6600		(341,500.00)	Client	Sell
10:27:32	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.9150		(278,300.00)	Client	Sell
10:27:32	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.9150		278,300.00	Member	Buy
10:36:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.7006		(6,850,300.00)	Member	Sell
10:36:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.7006		6,850,300.00	Member	Buy
10:42:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.6902		(27,380.40)	Member	Sell
10:42:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.6902		27,380.40	Client	Buy
10:46:28	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6828		(6,841,400.00)	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
10:46:28	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6828		6,841,400.00	Member	Buy
11:08:58	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.6880		(547,520.00)	Member	Sell
11:09:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.6880		547,520.00	Client	Buy
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	15.10	1	1,000	69	69,000	115.4797		(7,968,099.30)	Client	Sell
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	15.10	1	1,000	69	69,000	115.4797		7,968,099.30	Client	Buy
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	14.40	1	1,000	22	22,000	261.0676		5,743,487.20	Client	Buy
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	14.40	1	1,000	22	22,000	261.0676		(5,743,487.20)	Client	Sell
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	15.10	1	1,000	22	22,000	115.4797		(2,540,553.40)	Client	Sell
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	15.10	1	1,000	22	22,000	115.4797		2,540,553.40	Client	Buy
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	14.40	1	1,000	69	69,000	261.0676		(18,013,664.40)	Client	Sell
11:17:38	\$ / R 13/03/2017	Foreign Exchange Future	C	14.40	1	1,000	69	69,000	261.0676		18,013,664.40	Client	Buy
11:18:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6666		136,666.00	Client	Buy
11:18:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6666		(136,666.00)	Member	Sell
11:20:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6650		40,995.00	Client	Buy
11:20:42	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6650		(40,995.00)	Member	Sell
11:20:53	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.6600		683,000.00	Client	Buy
11:20:53	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.6600		(683,000.00)	Member	Sell
11:26:06	\$ / R 28/04/2017	Any day expiry		0.00	1	1,000	26	26,000	13.7883		(358,495.80)	Member	Sell
11:26:06	\$ / R 28/04/2017	Any day expiry		0.00	1	1,000	26	26,000	13.7883		358,495.80	Client	Buy
11:45:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6681		136,681.00	Member	Buy
11:45:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6681		(136,681.00)	Client	Sell
11:46:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6600		40,980.00	Client	Buy
11:46:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6600		(40,980.00)	Member	Sell
12:00:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6600		2,732,000.00	Member	Buy
12:00:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6600		2,732,000.00	Member	Buy
12:00:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6597		1,365,970.00	Member	Buy
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	101	101,000	13.6573		(1,379,387.30)	Member	Sell
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	101	101,000	13.6573		1,379,387.30	Client	Buy
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	13.6573		(34,143,250.00)	Member	Sell
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6573		(6,828,650.00)	Member	Sell
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	13.6573		34,143,250.00	Client	Buy
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,900	1,900,000	13.6573		(25,948,870.00)	Member	Sell
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	144	144,000	13.6573		1,966,651.20	Client	Buy
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	144	144,000	13.6573		(1,966,651.20)	Member	Sell
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6573		6,828,650.00	Client	Buy
12:03:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,900	1,900,000	13.6573		25,948,870.00	Client	Buy
12:06:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6599		(6,829,950.00)	Client	Sell
12:30:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6289		6,814,450.00	Member	Buy
12:30:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6289		(6,814,450.00)	Member	Sell
12:30:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6289		(6,814,450.00)	Member	Sell
12:30:21	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6289		6,814,450.00	Member	Buy
12:32:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.6318		(4,089,540.00)	Member	Sell
12:32:05	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.6318		4,089,540.00	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
12:33:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6500		2,730,000.00	Member	Buy
12:33:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.6500		(2,730,000.00)	Member	Sell
12:34:28	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	350	350,000	13.6714		(4,784,990.00)	Member	Sell
12:43:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6600		136,600.00	Member	Buy
12:43:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6600		(136,600.00)	Client	Sell
12:43:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	490	490,000	13.6600		(6,693,400.00)	Member	Sell
12:43:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	490	490,000	13.6600		6,693,400.00	Member	Buy
12:44:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6600		(136,600.00)	Member	Sell
12:44:14	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6600		136,600.00	Member	Buy
13:34:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6690		(41,007.00)	Client	Sell
13:34:20	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6690		41,007.00	Client	Buy
13:41:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	285	285,000	13.6690		(3,895,665.00)	Client	Sell
13:41:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	285	285,000	13.6690		3,895,665.00	Client	Buy
13:54:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.6500		273,000.00	Client	Buy
13:54:25	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	20	20,000	13.6500		(273,000.00)	Member	Sell
13:56:11	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6450		204,675.00	Client	Buy
13:56:11	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6450		(204,675.00)	Member	Sell
13:58:59	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.6341		13,634.10	Member	Buy
13:59:35	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.6341		13,634.10	Member	Buy
14:06:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6750		205,125.00	Member	Buy
14:06:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6750		(205,125.00)	Client	Sell
14:29:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6686		(41,005.80)	Member	Sell
14:29:06	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.6686		41,005.80	Client	Buy
14:32:33	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	21	21,000	13.6786		(287,250.60)	Member	Sell
14:32:33	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	21	21,000	13.6786		287,250.60	Client	Buy
14:37:08	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.6340		13,634.00	Member	Buy
14:37:08	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.6340		(13,634.00)	Client	Sell
14:47:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.6548		(109,238.40)	Member	Sell
14:47:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.6548		109,238.40	Client	Buy
14:49:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6510		(204,765.00)	Member	Sell
14:49:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6510		204,765.00	Client	Buy
14:55:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	9	9,000	13.6563		(122,906.70)	Member	Sell
14:55:34	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	9	9,000	13.6563		122,906.70	Client	Buy
15:06:04	\$ / R 13/01/2017	Any day expiry		0.00	1	1,000	390	390,000	13.5100		5,268,900.00	Member	Buy
15:06:04	\$ / R 17/02/2017	Any day expiry		0.00	1	1,000	390	390,000	13.5988		(5,303,532.00)	Member	Sell
15:14:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6651		(6,832,550.00)	Member	Sell
15:14:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6651		6,832,550.00	Member	Buy
15:16:39	\$ / R 13/01/2017	Any day expiry		0.00	1	1,000	390	390,000	13.5100		(5,268,900.00)	Client	Sell
15:17:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6700		(6,835,000.00)	Member	Sell
15:17:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6700		6,835,000.00	Member	Buy
15:33:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6800		342,000.00	Member	Buy
15:33:12	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6800		(342,000.00)	Client	Sell
15:34:11	\$ / R 17/02/2017	Any day expiry		0.00	1	1,000	390	390,000	13.5988		5,303,532.00	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
15:34:58	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6750		205,125.00	Client	Buy
15:34:58	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6750		(205,125.00)	Client	Sell
15:35:09	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6900		(342,250.00)	Client	Sell
15:35:09	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6900		342,250.00	Client	Buy
15:35:49	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6969		6,848,450.00	Member	Buy
15:35:49	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6969		(6,848,450.00)	Member	Sell
15:35:53	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6969		6,848,450.00	Member	Buy
15:35:53	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6969		(6,848,450.00)	Member	Sell
15:36:53	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6885		(6,844,250.00)	Member	Sell
15:36:53	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6885		6,844,250.00	Member	Buy
15:38:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6845		(6,842,250.00)	Member	Sell
15:38:19	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.6845		6,842,250.00	Member	Buy
15:41:54	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6643		(136,643.00)	Member	Sell
15:41:54	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6643		136,643.00	Client	Buy
15:43:17	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6471		(136,471.00)	Member	Sell
15:43:17	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6471		136,471.00	Client	Buy
15:55:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.6581		(1,365,810.00)	Member	Sell
15:57:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.6545		(68,272.50)	Member	Sell
15:57:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.6545		68,272.50	Client	Buy
15:57:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	60	60,000	13.6581		819,486.00	Client	Buy
15:57:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	40	40,000	13.6581		546,324.00	Client	Buy
16:10:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.7012		6,850,600.00	Member	Buy
16:10:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.7012		(6,850,600.00)	Member	Sell
16:11:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.7050		(479,675.00)	Client	Sell
16:11:00	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.7050		479,675.00	Member	Buy
16:13:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6850		205,275.00	Client	Buy
16:13:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.6850		(205,275.00)	Member	Sell
16:15:45	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6843		(342,107.50)	Member	Sell
16:15:45	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	25	25,000	13.6843		342,107.50	Member	Buy
16:15:54	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6980		(136,980.00)	Client	Sell
16:15:54	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.6980		136,980.00	Client	Buy
16:20:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	9	9,000	13.7059		123,353.10	Client	Buy
16:20:50	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	9	9,000	13.7059		(123,353.10)	Member	Sell
16:40:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6,000	6,000,000	13.7030		(82,218,000.00)	Member	Sell
16:41:09	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.7000		(27,400.00)	Client	Sell
16:41:09	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.7000		(68,500.00)	Client	Sell
16:41:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.7131		(1,371,310.00)	Member	Sell
16:41:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.7131		1,371,310.00	Client	Buy
16:41:58	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	57	57,000	13.7033		781,088.10	Member	Buy
16:42:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.7100		205,650.00	Member	Buy
16:42:01	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.7100		(205,650.00)	Client	Sell
16:44:44	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.7148		(96,003.60)	Member	Sell
16:44:44	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.7148		96,003.60	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
16:50:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.7225		(137,225.00)	Client	Sell
16:50:31	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.7225		137,225.00	Member	Buy
16:51:41	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	133	133,000	13.7300		1,826,090.00	Member	Buy
16:53:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	350	350,000	13.7185		(4,801,475.00)	Client	Sell
16:53:03	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	67	67,000	13.7300		919,910.00	Member	Buy
16:53:03	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	67	67,000	13.9875		(937,162.50)	Member	Sell
16:53:03	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	67	67,000	13.9875		937,162.50	Member	Buy
16:56:30	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3,278	3,278,000	13.5768		(44,504,750.40)	Member	Sell
16:56:46	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.7050		205,575.00	Client	Buy
16:56:46	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	15	15,000	13.7050		(205,575.00)	Member	Sell
16:58:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.7069		137,069.00	Member	Buy
16:58:55	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.7069		(137,069.00)	Client	Sell
17:12:47	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3,278	3,278,000	13.5768		(44,504,750.40)	Member	Sell
17:15:10	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3,278	3,278,000	13.7095		(44,939,741.00)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	98	98,000	13.8053		(1,352,919.40)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1,299	1,299,000	13.7153		17,816,174.70	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	233	233,000	13.7153		3,195,664.90	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	3	3,000	13.7153		(41,145.90)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5,017	5,017,000	13.7153		68,809,660.10	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	966	966,000	13.7153		13,248,979.80	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.7153		(96,007.10)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.7153		(27,430.60)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	13.7153		(54,861.20)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	702	702,000	13.7153		9,628,140.60	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	129	129,000	13.8053		(1,780,883.70)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	984	984,000	13.7153		13,495,855.20	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	9	9,000	13.7153		(123,437.70)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	77	77,000	13.7153		1,056,078.10	Client	Buy
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	70	70,000	13.8053		(966,371.00)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	23	23,000	13.8053		(317,521.90)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	501	501,000	13.8053		(6,916,455.30)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.8053		(96,637.10)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.7153		(96,007.10)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	6	6,000	13.7153		(82,291.80)	Member	Sell
17:38:52	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	96	96,000	13.8053		(1,325,308.80)	Member	Sell
18:03:14	\$ / R 13/01/2017	Any day expiry		0.00	1	1,000	2,000	2,000,000	13.5685		(27,137,000.00)	Member	Sell
18:03:14	\$ / R 13/01/2017	Any day expiry		0.00	1	1,000	2,000	2,000,000	13.5685		27,137,000.00	Client	Buy
Total Futures					110		37,078	37,077,500			506,888,889.90		
Total Options					4		182	182,000			0.00		
Total for \$ / R Any day expiry					114		37,260	37,259,500			541,154,694.20		
12:20:52	\$ / R MAXI 13/03/2017	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	13.6775		(27,355,000.00)	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
12:20:52	\$ / R MAXI 13/03/2017	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	13.6775		27,355,000.00	Client	Buy
15:28:05	\$ / R MAXI 13/03/2017	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	13.6575		(13,657,500.00)	Member	Sell
15:28:05	\$ / R MAXI 13/03/2017	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	13.6575		13,657,500.00	Client	Buy
Total Futures					2		30	3,000,000			41,012,500.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					2		30	3,000,000			41,012,500.00		
9:01:17	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.6860		834,300.00	Client	Buy
9:01:17	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	16.6860		(834,300.00)	Member	Sell
9:07:28	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.6594		(166,594.00)	Member	Sell
9:07:28	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.6594		166,594.00	Client	Buy
9:29:12	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.6093		(166,093.00)	Client	Sell
9:29:12	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.6093		166,093.00	Member	Buy
9:55:32	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	16.6160		(33,232,000.00)	Member	Sell
11:35:05	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.6900		(83,450.00)	Client	Sell
11:35:05	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.6900		83,450.00	Member	Buy
15:25:45	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.6721		(83,360.50)	Member	Sell
15:25:45	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.6721		83,360.50	Member	Buy
15:27:23	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.6250		83,125.00	Client	Buy
15:27:23	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.6250		(83,125.00)	Member	Sell
15:41:43	£ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9827		(33,965.40)	Member	Sell
15:41:43	£ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9827		33,965.40	Client	Buy
15:42:10	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	16.6194		(33,238,800.00)	Member	Sell
15:44:31	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	900	900,000	16.6194		14,957,460.00	Client	Buy
15:44:31	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	900	900,000	16.6194		14,957,460.00	Client	Buy
15:44:31	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	200	200,000	16.6194		3,323,880.00	Client	Buy
16:15:55	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.6600		(166,600.00)	Client	Sell
16:15:55	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.6600		166,600.00	Member	Buy
16:45:05	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	16.6737		(66,694.80)	Member	Sell
16:45:05	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	4	4,000	16.6737		66,694.80	Client	Buy
16:54:49	£ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.0100		(17,010.00)	Member	Sell
16:54:49	£ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	17.0100		17,010.00	Client	Buy
Total Futures					13		3,102	3,102,000			51,555,992.70		
Total Options													
Total for £ / R Foreign Exchange Future					13		3,102	3,102,000			51,555,992.70		
10:54:26	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.5700		(101,990.00)	Client	Sell
10:54:26	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	7	7,000	14.5700		101,990.00	Member	Buy
15:14:55	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8	8,000	14.5900		116,720.00	Member	Buy
15:14:55	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	8	8,000	14.5900		(116,720.00)	Client	Sell
16:42:03	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5950		(72,975.00)	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
16:42:03	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5950		72,975.00	Member	Buy
Total Futures					3		20	20,000			291,685.00		
Total Options													
Total for € / R Foreign Exchange Future					3		20	20,000			291,685.00		
Total Futures					127		40,230	43,199,500			599,749,067.60		
Total Options					4		182	182,000			0.00		
Grand Total for all Instruments					131		40,412	43,381,500			634,014,871.90		