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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 23/01/2019

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
8:11:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0686		(70,343.00)	Client	Sell
8:11:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0686		70,343.00	Member	Buy
8:26:08	\$ / R 29/04/2019	Any day expiry		0.00	1	1,000	15	15,000	14.1120		(211,680.00)	Member	Sell
8:26:08	\$ / R 29/04/2019	Any day expiry		0.00	1	1,000	15	15,000	14.1120		211,680.00	Client	Buy
9:01:53	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0100		(1,401,000.00)	Client	Sell
9:01:53	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0100		1,401,000.00	Member	Buy
9:04:07	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0168		14,016.80	Member	Buy
9:04:07	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.0168		(14,016.80)	Client	Sell
9:36:40	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0179		(28,035.80)	Member	Sell
9:36:40	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0179		28,035.80	Client	Buy
9:40:32	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0025		700,125.00	Client	Buy
9:46:17	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.0050		(140,050.00)	Client	Sell
9:46:24	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.0050		(560,200.00)	Client	Sell
9:46:24	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0050		700,250.00	Client	Buy
9:51:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.0110		700,550.00	Client	Buy
9:51:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.0067		(1,400,670.00)	Member	Sell
10:13:09	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5,005	5,005,000	14.0187		70,163,593.50	Member	Buy
10:13:48	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.0016		7,000,800.00	Member	Buy

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/Sell
10:14:32	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4,953	4,953,000	14.0154		(69,418,276.20)	Member	Sell
10:21:39	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.0045		28,009.00	Client	Buy
10:22:36	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,127	3,127,000	14.0187		(43,836,474.90)	Client	Sell
10:22:36	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,878	1,878,000	14.0187		(26,327,118.60)	Client	Sell
10:28:21	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.0016		(7,000,800.00)	Client	Sell
10:58:38	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.0017		(70,008.50)	Member	Sell
11:45:19	\$ / R 31/01/2019	Any day expiry		0.00	1	1,000	418	418,000	13.9215		(5,819,187.00)	Member	Sell
11:45:19	\$ / R 28/02/2019	Any day expiry		0.00	1	1,000	782	782,000	13.9675		(10,922,585.00)	Member	Sell
11:45:19	\$ / R 28/02/2019	Any day expiry		0.00	1	1,000	782	782,000	13.9675		10,922,585.00	Client	Buy
11:45:19	\$ / R 31/01/2019	Any day expiry		0.00	1	1,000	418	418,000	13.9215		5,819,187.00	Client	Buy
11:48:24	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	13.9675		55,870.00	Client	Buy
11:48:24	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4	4,000	13.9675		(55,870.00)	Member	Sell
11:48:54	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	307	307,000	13.9552		4,284,246.40	Member	Buy
11:48:54	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	300	300,000	13.9546		(4,186,380.00)	Client	Sell
12:10:36	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.9850		(2,797,000.00)	Member	Sell
12:10:36	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	200	200,000	13.9850		2,797,000.00	Client	Buy
12:49:20	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2	2,000	13.9566		27,913.20	Client	Buy
12:50:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9566		697,830.00	Client	Buy
13:03:55	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	7	7,000	13.9800		(97,860.00)	Client	Sell
13:05:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	13.9385		69,692,500.00	Client	Buy
13:05:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.0560		(42,168,000.00)	Client	Sell
13:05:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.0560		42,168,000.00	Member	Buy
13:05:29	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	13.9385		(69,692,500.00)	Member	Sell
13:07:43	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.9455		69,727.50	Client	Buy
13:09:10	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	59	59,000	13.9551		(823,350.90)	Member	Sell
13:09:10	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.9768		69,884.00	Client	Buy
13:38:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	4,119	4,119,000	14.0154		57,729,432.60	Client	Buy
13:38:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	834	834,000	14.0154		11,688,843.60	Client	Buy
13:59:50	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9300		(696,500.00)	Member	Sell
13:59:50	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	13.9300		696,500.00	Client	Buy
14:41:05	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9521		(6,976,050.00)	Member	Sell
14:59:59	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	93	93,000	13.9566		1,297,963.80	Member	Buy
15:00:28	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	35	35,000	13.9566		(488,481.00)	Client	Sell
15:00:28	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	58	58,000	13.9566		(809,482.80)	Client	Sell
15:01:22	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	500	500,000	13.9521		6,976,050.00	Client	Buy
15:01:37	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	9,308	9,308,000	13.9560		(129,902,448.00)	Member	Sell
15:01:37	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	692	692,000	13.9560		(9,657,552.00)	Member	Sell
15:01:37	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	692	692,000	13.9560		9,657,552.00	Client	Buy
15:11:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.9556		(69,778.00)	Member	Sell
15:11:06	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	5	5,000	13.9556		69,778.00	Client	Buy
16:14:18	\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1000		2,820,000.00	Client	Buy
16:14:18	\$ / R 14/06/2019	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1000		(2,820,000.00)	Member	Sell
16:23:35	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	30	30,000	13.9283		(417,849.00)	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
16:50:41	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	550	550,000	13.9607		7,678,385.00	Client	Buy
16:50:41	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	550	550,000	13.9607		(7,678,385.00)	Member	Sell
16:51:25	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	13.9335		(27,867,000.00)	Member	Sell
16:55:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	13.9385		27,877,000.00	Client	Buy
16:55:04	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	13.9385		(27,877,000.00)	Member	Sell
16:55:59	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.9550		111,640.00	Member	Buy
16:56:08	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9500		(1,395,000.00)	Client	Sell
16:59:03	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	22	22,000	13.9444		(306,776.80)	Client	Sell
16:59:03	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	152	152,000	13.9449		2,119,624.80	Member	Buy
17:00:53	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	8	8,000	13.9550		(111,640.00)	Client	Sell
17:08:15	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.0030		42,009,000.00	Client	Buy
17:08:15	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.0030		(42,009,000.00)	Member	Sell
17:19:01	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	3,365	3,365,000	13.9560		46,961,940.00	Client	Buy
17:44:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,420	1,420,000	13.9560		19,817,520.00	Client	Buy
17:44:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,705	1,705,000	13.9560		23,794,980.00	Client	Buy
17:44:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	869	869,000	13.9560		12,127,764.00	Client	Buy
17:44:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	1,426	1,426,000	13.9560		19,901,256.00	Client	Buy
17:44:51	\$ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	523	523,000	13.9560		7,298,988.00	Client	Buy
<b>Total Futures</b>					<b>40</b>		<b>38,064</b>	<b>38,064,000</b>			<b>532 190 856.65</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>40</b>		<b>38,064</b>	<b>38,064,000</b>			<b>532,190,856.65</b>		
9:47:24	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	129	129,000	18.2000		(2,347,800.00)	Member	Sell
9:50:26	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	970	970,000	18.2170		17,670,490.00	Member	Buy
10:11:49	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	18.1900		909,500.00	Member	Buy
10:11:49	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	50	50,000	18.1900		(909,500.00)	Client	Sell
14:51:32	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	129	129,000	18.2000		2,347,800.00	Client	Buy
15:32:40	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	485	485,000	18.2170		(8,835,245.00)	Client	Sell
15:32:40	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	388	388,000	18.2170		(7,068,196.00)	Client	Sell
15:32:40	£ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	97	97,000	18.2170		(1,767,049.00)	Client	Sell
16:32:08	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	8,060	8,060,000	19.1020		153,962,120.00	Member	Buy
16:33:48	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	8,060	8,060,000	19.0980		153,929,880.00	Member	Buy
17:28:20	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	190	190,000	19.0980		(3,628,620.00)	Client	Sell
17:28:20	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	1,138	1,138,000	19.0980		(21,733,524.00)	Client	Sell
17:28:20	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	95	95,000	19.0980		(1,814,310.00)	Client	Sell
17:28:20	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	1,517	1,517,000	19.0980		(28,971,666.00)	Client	Sell
17:28:20	£ / R 13/12/2019	Foreign Exchange Future		0.00	1	1,000	5,120	5,120,000	19.0980		(97,781,760.00)	Client	Sell
<b>Total Futures</b>					<b>8</b>		<b>13,239</b>	<b>13,239,000</b>			<b>251 838 730.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>8</b>		<b>13,239</b>	<b>13,239,000</b>			<b>251,838,730.00</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
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	6	600,000	0.1284		77,049.60	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	53	5,300,000	0.1284		(680,604.80)	Client	Sell
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	53	5,300,000	0.1284		680,604.80	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7	700,000	0.1284		(89,891.20)	Client	Sell
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1284		25,683.20	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1284		(25,683.20)	Client	Sell
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1284		25,683.20	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	4	400,000	0.1284		51,366.40	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7	700,000	0.1284		89,891.20	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1284		(25,683.20)	Client	Sell
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7	700,000	0.1284		(89,891.20)	Client	Sell
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	4	400,000	0.1284		(51,366.40)	Client	Sell
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7	700,000	0.1284		89,891.20	Member	Buy
10:11:28	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	6	600,000	0.1284		(77,049.60)	Client	Sell
10:49:48	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1284		25,683.20	Member	Buy
10:49:48	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7	700,000	0.1284		(89,891.20)	Member	Sell
10:49:48	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	2	200,000	0.1284		(25,683.20)	Client	Sell
10:49:48	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7	700,000	0.1284		89,891.20	Client	Buy
11:39:22	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	628	62,800,000	0.1286		8,072,940.00	Client	Buy
11:39:22	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	9,372	937,200,000	0.1286		(120,477,060.00)	Member	Sell
11:39:22	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	628	62,800,000	0.1286		(8,072,940.00)	Member	Sell
13:35:56	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	981	98,100,000	0.1286		12,610,755.00	Client	Buy
13:35:57	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	7,069	706,900,000	0.1286		90,871,995.00	Client	Buy
13:37:13	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	256	25,600,000	0.1286		3,290,880.00	Client	Buy
13:37:13	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	306	30,600,000	0.1286		3,933,630.00	Client	Buy
13:37:13	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	255	25,500,000	0.1286		3,278,025.00	Client	Buy
13:37:13	¥ / R 18/03/2019	Foreign Exchange Future		0.00	1	100,000	505	50,500,000	0.1286		6,491,775.00	Client	Buy
<b>Total Futures</b>					<b>14</b>		<b>10,090</b>	<b>1,009,000,000</b>			<b>129,705,744.00</b>		
<b>Total Options</b>													
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>14</b>		<b>10,090</b>	<b>1,009,000,000</b>			<b>129,705,744.00</b>		
15:55:59	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	53	53,000	15.9419		(844,920.70)	Member	Sell
15:56:12	€ / R 18/03/2019	Foreign Exchange Future		0.00	1	1,000	53	53,000	15.9419		844,920.70	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>53</b>	<b>53,000</b>			<b>844,920.70</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>1</b>		<b>53</b>	<b>53,000</b>			<b>844,920.70</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					62		61,446	1,060,356,000			914 580 251.35		
Total Options													
<b>Grand Total for all Instruments</b>					<b>62</b>		<b>61,446</b>	<b>1,060,356,000</b>			<b>914,580,251.35</b>		