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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 22/12/2015

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
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3245		15,324,500.00	Client	Buy
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3120		(76,560.00)	Client	Sell
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.3530		(1,535,300.00)	Member	Sell
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.3330		(4,599,900.00)	Member	Sell
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3350		15,335,000.00	Member	Buy
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3245		(15,324,500.00)	Member	Sell
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3120		76,560.00	Member	Buy
8:49:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.3530		1,535,300.00	Client	Buy
8:56:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.3330		4,599,900.00	Client	Buy
9:01:28	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.3242		306,484.00	Member	Buy
9:01:28	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.3242		(306,484.00)	Client	Sell
9:04:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3473		15,347,300.00	Client	Buy
9:04:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3473		(15,347,300.00)	Member	Sell
9:08:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	22	22,000	15.3453		(337,596.60)	Member	Sell
9:08:56	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	22	22,000	15.3453		337,596.60	Client	Buy
9:10:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	15.3456		(613,824.00)	Client	Sell
9:10:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	15.3456		613,824.00	Client	Buy
9:51:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.3046		(918,276.00)	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
9:51:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.3046		918,276.00	Member	Buy
10:00:38	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.5900		3,897,500.00	Member	Buy
10:00:42	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.5950		3,898,750.00	Member	Buy
10:12:54	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.3050		(15,305.00)	Client	Sell
10:41:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3300		76,650.00	Member	Buy
10:41:50	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3300		(76,650.00)	Client	Sell
10:47:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.3168		765,840.00	Member	Buy
10:47:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.3168		(765,840.00)	Client	Sell
10:54:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	15.3174		107,221.80	Member	Buy
10:54:13	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	15.3174		(107,221.80)	Client	Sell
10:54:23	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	15.5793		109,055.10	Member	Buy
10:54:23	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	15.5793		(109,055.10)	Client	Sell
10:59:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	188	188,000	16.7626		3,151,368.80	Client	Buy
10:59:46	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6000		3,900,000.00	Member	Buy
11:02:53	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6100		3,902,500.00	Member	Buy
11:07:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.3852		(46,155.60)	Client	Sell
11:07:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.3815		(7,690,750.00)	Member	Sell
11:07:39	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3595		(15,359,500.00)	Member	Sell
11:08:04	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.6401		3,910,025.00	Member	Buy
11:09:55	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9298		159,298.00	Member	Buy
11:10:06	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.9298		(159,298.00)	Client	Sell
11:10:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.3942		(46,182.60)	Member	Sell
11:10:24	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	15.3942		46,182.60	Client	Buy
11:13:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.3855		7,692,750.00	Client	Buy
11:13:43	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.3855		(7,692,750.00)	Member	Sell
11:17:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.3595		15,359,500.00	Client	Buy
11:18:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.4000		77,000.00	Client	Buy
11:18:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.4000		(77,000.00)	Client	Sell
11:19:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.4000		(231,000.00)	Client	Sell
11:19:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.4000		231,000.00	Client	Buy
11:26:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.4000		770,000.00	Member	Buy
11:26:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.4000		(770,000.00)	Client	Sell
11:28:20	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	15.6648		3,132,960.00	Member	Buy
11:29:20	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.4120		(15,412,000.00)	Member	Sell
11:32:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.4120		15,412,000.00	Client	Buy
11:39:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.4100		(15,410.00)	Client	Sell
11:39:33	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.4100		15,410.00	Member	Buy
11:43:15	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	15.4305		2,314,575.00	Member	Buy
11:48:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	15.4150		(2,312,250.00)	Client	Sell
11:48:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	15.4150		2,312,250.00	Member	Buy
11:56:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.4010		770,050.00	Member	Buy
11:56:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	175	175,000	15.3677		(2,689,347.50)	Member	Sell
11:56:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.3425		1,150,687.50	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
11:56:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.3425		(1,150,687.50)	Client	Sell
11:56:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	175	175,000	15.3677		2,689,347.50	Client	Buy
11:56:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	15.4010		(770,050.00)	Client	Sell
12:04:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3964		(76,982.00)	Client	Sell
12:04:26	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3964		76,982.00	Client	Buy
12:11:30	\$ / R 14/03/2016	Foreign Exchange Future	C	16.75	1	1,000	230	230,000	184.1845		42,362,435.00	Client	Buy
12:12:45	\$ / R 14/03/2016	Foreign Exchange Future	C	16.75	1	1,000	230	230,000	184.1845		(42,362,435.00)	Client	Sell
12:14:03	\$ / R 14/03/2016	Foreign Exchange Future	P	13.10	1	1,000	230	230,000	25.0686		(5,765,778.00)	Client	Sell
12:14:30	\$ / R 14/03/2016	Foreign Exchange Future	P	13.10	1	1,000	230	230,000	25.0686		5,765,778.00	Client	Buy
12:26:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.3912		923,472.00	Member	Buy
12:26:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	15.3912		(923,472.00)	Member	Sell
12:33:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.3708		3,842,700.00	Member	Buy
12:33:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	15.3708		(3,842,700.00)	Member	Sell
12:45:02	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.3500		(30,700.00)	Client	Sell
12:45:23	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	48	48,000	15.3500		(736,800.00)	Client	Sell
12:51:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.3590		30,718.00	Client	Buy
12:51:11	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	15.3590		(30,718.00)	Member	Sell
13:02:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.3613		(15,361.30)	Member	Sell
13:02:17	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.3613		15,361.30	Client	Buy
13:04:58	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.2856		(15,285,600.00)	Member	Sell
13:26:53	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3443		153,443.00	Member	Buy
13:26:53	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.3443		(153,443.00)	Client	Sell
13:27:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.2906		15,290,600.00	Client	Buy
13:27:46	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	113	113,000	15.3300		(1,732,290.00)	Member	Sell
14:56:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3600		(76,800.00)	Client	Sell
14:56:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3600		76,800.00	Member	Buy
15:04:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	15.3711		92,226.60	Client	Buy
15:04:19	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	15.3711		(92,226.60)	Member	Sell
15:05:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3620		(76,810.00)	Client	Sell
15:05:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3620		76,810.00	Member	Buy
15:28:21	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	1,450	1,450,000	15.6008		(22,621,160.00)	Client	Sell
15:28:21	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	1,450	1,450,000	15.6008		22,621,160.00	Member	Buy
16:26:13	\$ / R 19/12/2016	Foreign Exchange Future	P	15.20	1	1,000	115	115,000	756.6000		(87,009,000.00)	Member	Sell
16:26:13	\$ / R 19/12/2016	Foreign Exchange Future	P	15.20	1	1,000	115	115,000	756.6000		87,009,000.00	Client	Buy
16:26:13	\$ / R 19/12/2016	Foreign Exchange Future	C	19.25	1	1,000	115	115,000	593.5700		68,260,550.00	Member	Buy
16:26:13	\$ / R 19/12/2016	Foreign Exchange Future	C	19.25	1	1,000	115	115,000	593.5700		(68,260,550.00)	Client	Sell
16:27:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.3950		15,395.00	Client	Buy
16:27:52	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	15.3950		(15,395.00)	Member	Sell
16:46:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3869		76,934.50	Member	Buy
16:46:07	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.3869		(76,934.50)	Client	Sell
17:01:10	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	49	49,000	15.3491		752,105.90	Client	Buy
17:18:03	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	15.3910		23,086,500.00	Member	Buy
17:18:03	\$ / R 19/12/2016	Foreign Exchange Future	C	19.25	1	1,000	115	115,000	593.5700		68,260,550.00	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
17:18:03	\$ / R 19/12/2016	Foreign Exchange Future	P	15.20	1	1,000	115	115,000	748.6000		(86,089,000.00)	Member	Sell
17:18:03	\$ / R 19/12/2016	Foreign Exchange Future	C	19.25	1	1,000	115	115,000	593.5700		(68,260,550.00)	Member	Sell
17:18:03	\$ / R 19/12/2016	Foreign Exchange Future	P	15.20	1	1,000	115	115,000	748.6000		86,089,000.00	Member	Buy
17:26:18	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	15.3910		(23,086,500.00)	Client	Sell
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	0.3300		99,000.00	Member	Buy
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	0.3300		99,000.00	Member	Buy
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	600	600,000	0.3300		198,000.00	Client	Buy
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	0.3300		(99,000.00)	Client	Sell
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	330.0000		99,000,000.00	Client	Buy
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	330.0000		(99,000,000.00)	Client	Sell
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	600	600,000	0.3300		(198,000.00)	Member	Sell
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	330.0000		(99,000,000.00)	Member	Sell
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	330.0000		99,000,000.00	Member	Buy
17:39:51	\$ / R 14/03/2016	Foreign Exchange Future	P	14.70	1	1,000	300	300,000	0.3300		(99,000.00)	Client	Sell
<b>Total Futures</b>					<b>48</b>		<b>11,702</b>	<b>11,702,000</b>			<b>180403978.15</b>		
<b>Total Options</b>					<b>11</b>		<b>2,720</b>	<b>2,720,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>59</b>		<b>14,422</b>	<b>14,422,000</b>			<b>736,547,291.15</b>		
9:24:19	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	15.3275		(15,327,500.00)	Client	Sell
9:24:19	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	15.3275		15,327,500.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>10</b>	<b>1,000,000</b>			<b>15327500.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>10</b>	<b>1,000,000</b>			<b>15,327,500.00</b>		
11:39:40	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	22.9750		22,975.00	Member	Buy
11:39:40	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	22.9750		(22,975.00)	Client	Sell
12:05:53	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.9305		(114,652.50)	Member	Sell
12:05:53	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.9305		114,652.50	Client	Buy
12:30:32	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	31	31,000	22.9014		709,943.40	Member	Buy
12:30:32	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	31	31,000	22.9014		(709,943.40)	Member	Sell
13:02:38	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	22.8689		(22,868.90)	Member	Sell
13:02:38	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	22.8689		22,868.90	Client	Buy
14:54:57	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.8546		114,273.00	Member	Buy
14:54:57	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.8546		(114,273.00)	Client	Sell
15:03:32	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.8529		114,264.50	Member	Buy
15:03:32	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.8529		(114,264.50)	Client	Sell
16:52:23	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.8508		(114,254.00)	Client	Sell
16:52:23	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	22.8508		114,254.00	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
<b>Total Futures</b>					<b>7</b>		<b>53</b>	<b>53,000</b>			<b>1213231.30</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>7</b>		<b>53</b>	<b>53,000</b>			<b>1,213,231.30</b>		
9:30:00	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.7500		(83,750.00)	Member	Sell
9:30:00	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.7500		83,750.00	Client	Buy
10:30:42	€ / R 19/12/2016	Foreign Exchange Future	P	16.90	1	1,000	39	39,000	922.5600		(35,979,840.00)	Member	Sell
10:30:42	€ / R 19/12/2016	Foreign Exchange Future	C	21.90	1	1,000	39	39,000	473.7400		18,475,860.00	Member	Buy
10:30:42	€ / R 19/12/2016	Foreign Exchange Future	P	16.90	1	1,000	39	39,000	922.5600		35,979,840.00	Client	Buy
10:30:42	€ / R 19/12/2016	Foreign Exchange Future	C	21.90	1	1,000	39	39,000	473.7400		(18,475,860.00)	Client	Sell
11:37:26	€ / R 19/12/2016	Foreign Exchange Future	P	16.90	1	1,000	39	39,000	914.5600		(35,667,840.00)	Member	Sell
11:37:26	€ / R 19/12/2016	Foreign Exchange Future	C	21.90	1	1,000	39	39,000	473.7400		18,475,860.00	Member	Buy
11:37:26	€ / R 14/03/2016	Foreign Exchange Future	C	21.90	1	1,000	39	39,000	473.7400		(18,475,860.00)	Member	Sell
11:37:26	€ / R 14/03/2016	Foreign Exchange Future	P	16.90	1	1,000	39	39,000	914.5600		35,667,840.00	Member	Buy
11:37:26	€ / R 14/03/2016	Foreign Exchange Future	P	16.90	1	1,000	39	39,000	914.5600		(35,667,840.00)	Member	Sell
11:37:26	€ / R 14/03/2016	Foreign Exchange Future	C	21.90	1	1,000	39	39,000	473.7400		18,475,860.00	Member	Buy
11:37:26	€ / R 19/12/2016	Foreign Exchange Future	P	16.90	1	1,000	39	39,000	914.5600		35,667,840.00	Member	Buy
11:37:26	€ / R 19/12/2016	Foreign Exchange Future	C	21.90	1	1,000	39	39,000	473.7400		(18,475,860.00)	Member	Sell
11:39:43	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.9050		16,905.00	Member	Buy
11:39:43	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.9050		(16,905.00)	Client	Sell
13:12:10	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.8250		16,825.00	Client	Buy
13:12:10	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.8250		(16,825.00)	Member	Sell
14:47:41	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.8402		168,402.00	Member	Buy
14:47:41	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.8402		(168,402.00)	Client	Sell
15:19:17	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	16.8900		337,800.00	Member	Buy
15:19:17	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	16.8900		(337,800.00)	Client	Sell
16:41:17	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.9010		169,010.00	Member	Buy
16:41:17	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	16.9010		(169,010.00)	Client	Sell
16:53:25	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9242		33,848.40	Member	Buy
16:53:25	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9242		(33,848.40)	Client	Sell
16:53:49	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9250		33,850.00	Member	Buy
16:53:49	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.9250		(33,850.00)	Client	Sell
16:55:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.9156		16,915.60	Member	Buy
16:55:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	16.9156		(16,915.60)	Client	Sell
<b>Total Futures</b>					<b>9</b>		<b>52</b>	<b>52,000</b>			<b>877306.00</b>		
<b>Total Options</b>					<b>6</b>		<b>234</b>	<b>234,000</b>			<b>0.00</b>		
<b>Total for € / R Foreign Exchange Future</b>					<b>15</b>		<b>286</b>	<b>286,000</b>			<b>163,620,406.00</b>		
10:59:05	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	175	175,000	11.5667		2,024,172.50	Client	Buy
12:30:10	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.0786		553,930.00	Member	Buy
12:30:10	AU\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.0786		(553,930.00)	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>2</b>		<b>138</b>	<b>137,500</b>			<b>1566016.25</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>2</b>		<b>138</b>	<b>137,500</b>			<b>1,566,016.25</b>		
10:02:34	QUANTO € / \$ 14/03/20	Foreign Exchange Future		0.00	1	10,000	100	1,000,000	1.0961		(1,096,100.00)	Member	Sell
10:02:34	QUANTO € / \$ 14/03/20	Foreign Exchange Future		0.00	1	10,000	100	1,000,000	1.0961		1,096,100.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>1,000,000</b>			<b>1096100.00</b>		
<b>Total Options</b>													
<b>Total for QUANTO € / \$ Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>1,000,000</b>			<b>1,096,100.00</b>		
<b>Total Futures</b>					<b>68</b>		<b>12,055</b>	<b>13,944,500</b>			<b>200484131.70</b>		
<b>Total Options</b>					<b>17</b>		<b>2,954</b>	<b>2,954,000</b>			<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>85</b>		<b>15,009</b>	<b>16,898,500</b>			<b>919,370,544.70</b>		