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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 18/07/2016

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
8:30:45	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	14.6401		16,104,110.00	Member	Buy
8:33:23	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5576		727,880.00	Member	Buy
8:33:23	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5576		(727,880.00)	Client	Sell
8:33:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5751		(29,150.20)	Client	Sell
8:33:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5751		29,150.20	Member	Buy
8:33:50	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5701		(7,285,050.00)	Client	Sell
8:33:50	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5701		7,285,050.00	Member	Buy
8:33:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.6023		(2,920,460.00)	Member	Sell
8:33:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.6023		2,920,460.00	Client	Buy
8:33:54	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6118		(3,652,950.00)	Member	Sell
8:33:54	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6118		3,652,950.00	Client	Buy
8:34:00	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.7751		(73,875.50)	Client	Sell
8:34:00	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.7751		73,875.50	Member	Buy
8:34:03	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5475		(363,687.50)	Member	Sell
8:34:03	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5475		363,687.50	Client	Buy
8:34:04	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5025		(725,125.00)	Member	Sell
8:34:04	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5025		725,125.00	Client	Buy
8:34:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.7829		(295,658.00)	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
8:37:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	12,000	12,000,000	14.6351		(175,621,200.00)	Client	Sell
8:37:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	12,000	12,000,000	14.6351		175,621,200.00	Member	Buy
8:38:36	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4575		144,575.00	Member	Buy
8:48:33	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5950		145,950.00	Member	Buy
8:48:33	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5950		(145,950.00)	Client	Sell
9:01:58	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5000		14,500.00	Client	Buy
9:01:59	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5000		(14,500.00)	Client	Sell
9:01:59	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	29	29,000	14.4923		420,276.70	Member	Buy
9:01:59	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	29	29,000	14.4923		(420,276.70)	Client	Sell
9:04:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7573		(147,573.00)	Member	Sell
9:04:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.7573		147,573.00	Client	Buy
9:10:21	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4750		(72,375.00)	Member	Sell
9:10:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4525		1,445,250.00	Member	Buy
9:10:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4525		(1,445,250.00)	Client	Sell
9:13:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4817		72,408.50	Client	Buy
9:13:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4817		(72,408.50)	Member	Sell
9:17:30	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.7829		295,658.00	Client	Buy
9:17:50	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1,100	1,100,000	14.6401		(16,104,110.00)	Client	Sell
9:17:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.7315		(294,630.00)	Member	Sell
9:17:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.7315		294,630.00	Client	Buy
9:25:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4488		144,488.00	Client	Buy
9:25:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4488		(144,488.00)	Client	Sell
9:25:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.4459		2,889,180.00	Member	Buy
9:25:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.4459		(2,889,180.00)	Client	Sell
9:25:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	440	440,000	14.4454		6,355,976.00	Member	Buy
9:25:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	440	440,000	14.4454		(6,355,976.00)	Client	Sell
9:33:03	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	14.4543		(1,084,072.50)	Member	Sell
9:33:03	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	14.4543		1,084,072.50	Client	Buy
9:43:09	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.4888		(1,159,104.00)	Member	Sell
9:43:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.4861		1,158,888.00	Member	Buy
9:43:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.4861		(1,158,888.00)	Member	Sell
9:46:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.4973		(43,491,900.00)	Client	Sell
9:46:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.4973		43,491,900.00	Member	Buy
9:51:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.7536		(1,475,360.00)	Member	Sell
9:57:06	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	325	325,000	14.4898		(4,709,185.00)	Member	Sell
10:02:37	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4951		(28,990.20)	Member	Sell
10:02:41	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	88	88,000	14.4888		(1,275,014.40)	Member	Sell
10:07:19	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6772		3,669,300.00	Member	Buy
10:07:19	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6772		293,544.00	Member	Buy
10:07:19	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.6772		587,088.00	Member	Buy
10:07:19	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5050		290,100.00	Member	Buy
10:08:15	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.6772		(3,669,300.00)	Client	Sell
10:08:32	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.6772		(587,088.00)	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
10:08:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.6772		(293,544.00)	Client	Sell
10:23:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	60	60,000	14.5111		870,666.00	Member	Buy
10:23:52	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	540	540,000	14.5111		7,835,994.00	Member	Buy
10:27:17	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5009		362,522.50	Member	Buy
10:27:17	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5009		(362,522.50)	Client	Sell
10:36:17	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	219	219,000	14.4935		3,174,076.50	Member	Buy
10:37:49	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	153	153,000	14.4935		(2,217,505.50)	Client	Sell
10:37:49	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	66	66,000	14.4935		(956,571.00)	Client	Sell
10:48:23	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	70	70,000	14.5111		1,015,777.00	Member	Buy
11:11:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.0172		(7,508,600.00)	Member	Sell
11:11:22	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.0172		7,508,600.00	Member	Buy
11:11:22	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5138		(7,256,900.00)	Member	Sell
11:11:22	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5138		7,256,900.00	Member	Buy
11:16:29	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.7536		1,475,360.00	Client	Buy
11:57:50	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5050		(290,100.00)	Client	Sell
12:15:08	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	42	42,000	14.4888		(608,529.60)	Member	Sell
12:16:12	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4799		3,619,975.00	Member	Buy
12:16:12	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4799		(3,619,975.00)	Member	Sell
12:19:58	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4825		(1,448,250.00)	Member	Sell
12:19:58	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4825		1,448,250.00	Member	Buy
12:20:24	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.7395		14,739,500.00	Client	Buy
12:20:24	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	14.7395		(14,739,500.00)	Member	Sell
12:23:38	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4867		(724,335.00)	Member	Sell
12:23:38	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4867		724,335.00	Member	Buy
12:25:05	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4950		724,750.00	Member	Buy
12:25:05	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4950		(724,750.00)	Member	Sell
12:25:29	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4959		144,959.00	Client	Buy
12:25:29	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4959		(144,959.00)	Member	Sell
12:27:35	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4950		(3,623,750.00)	Member	Sell
12:29:22	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.4950		7,247,500.00	Member	Buy
12:29:22	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4950		(3,623,750.00)	Member	Sell
12:33:02	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4925		724,625.00	Member	Buy
12:33:02	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4925		(724,625.00)	Member	Sell
12:38:27	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4900		1,449,000.00	Member	Buy
12:38:27	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4900		(1,449,000.00)	Member	Sell
12:38:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.7423		1,474,230.00	Member	Buy
12:38:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.7423		(1,474,230.00)	Member	Sell
12:38:27	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4850		724,250.00	Member	Buy
12:38:27	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4850		(724,250.00)	Member	Sell
12:38:27	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4825		724,125.00	Member	Buy
12:38:27	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4825		(724,125.00)	Member	Sell
12:56:19	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4601		14,460.10	Client	Buy
12:56:19	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4601		(14,460.10)	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
12:56:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4609		(723,045.00)	Member	Sell
12:56:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4609		723,045.00	Member	Buy
12:59:10	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5196		72,598.00	Client	Buy
12:59:10	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4460		(14,446.00)	Member	Sell
13:02:20	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4650		(723,250.00)	Member	Sell
13:02:20	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4650		723,250.00	Member	Buy
13:20:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.4750		5,790,000.00	Member	Buy
13:20:53	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.4750		(5,790,000.00)	Member	Sell
13:25:41	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.4890		(1,159,120.00)	Member	Sell
13:25:41	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.4890		1,159,120.00	Client	Buy
13:30:04	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4684		723,420.00	Member	Buy
13:30:04	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4684		(723,420.00)	Member	Sell
13:30:42	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4685		(28,937.00)	Member	Sell
13:31:47	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.7309		(589,236.00)	Member	Sell
13:36:40	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4685		28,937.00	Client	Buy
13:36:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.7309		589,236.00	Client	Buy
13:40:30	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.4595		(7,229,750.00)	Member	Sell
13:41:12	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.4596		(7,229,800.00)	Member	Sell
13:44:14	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.4500		(7,225,000.00)	Member	Sell
13:44:14	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	80	80,000	14.4500		(1,156,000.00)	Member	Sell
13:54:50	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4468		(144,468.00)	Member	Sell
13:54:50	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4468		144,468.00	Client	Buy
13:55:46	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.4409		(43,322,700.00)	Client	Sell
13:55:46	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.4409		43,322,700.00	Member	Buy
13:56:31	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5100		72,550.00	Client	Buy
13:56:31	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4451		(14,445.10)	Member	Sell
13:56:31	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4450		144,450.00	Client	Buy
13:56:31	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4450		(144,450.00)	Member	Sell
13:56:33	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4436		28,887.20	Client	Buy
13:56:33	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4436		(28,887.20)	Member	Sell
13:59:07	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4466		(722,330.00)	Member	Sell
13:59:07	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4466		722,330.00	Client	Buy
14:22:52	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4587		722,935.00	Member	Buy
14:22:52	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4587		(722,935.00)	Member	Sell
14:51:22	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.4790		(434,370.00)	Member	Sell
14:51:22	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.4790		434,370.00	Member	Buy
14:55:43	\$ / R 05/08/2016	Any day expiry		0.00	1	1,000	1,037	1,037,000	14.3746		14,906,460.20	Client	Buy
14:55:43	\$ / R 05/08/2016	Any day expiry		0.00	1	1,000	1,037	1,037,000	14.3746		(14,906,460.20)	Member	Sell
15:00:06	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.5000		1,450,000.00	Member	Buy
15:05:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.5000		14,500.00	Client	Buy
15:12:17	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4868		724,340.00	Member	Buy
15:12:17	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4868		(724,340.00)	Client	Sell
15:12:28	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	399	399,000	14.5000		5,785,500.00	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
15:12:57	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5026		725,130.00	Member	Buy
15:12:57	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5026		(725,130.00)	Member	Sell
15:13:09	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5069		(725,345.00)	Member	Sell
15:13:09	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.5069		725,345.00	Member	Buy
15:16:34	\$ / R 29/07/2016	Any day expiry		0.00	1	1,000	22	22,000	14.3400		315,480.00	Member	Buy
15:16:34	\$ / R 29/07/2016	Any day expiry		0.00	1	1,000	22	22,000	14.3400		(315,480.00)	Client	Sell
15:38:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.7782		(7,389,100.00)	Member	Sell
15:38:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.7782		7,389,100.00	Member	Buy
15:41:36	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	9	9,000	14.5300		(130,770.00)	Client	Sell
15:41:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	4	4,000	14.5380		(58,152.00)	Member	Sell
15:41:49	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.5400		(145,400.00)	Client	Sell
15:41:49	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.5400		(72,700.00)	Client	Sell
15:42:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	476	476,000	14.8116		(7,050,321.60)	Member	Sell
15:42:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	476	476,000	14.8116		7,050,321.60	Member	Buy
15:42:35	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	476	476,000	14.5575		(6,929,370.00)	Member	Sell
15:42:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.8116		(29,623.20)	Member	Sell
15:42:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.8116		29,623.20	Member	Buy
15:42:35	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.5575		(29,115.00)	Member	Sell
15:50:01	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5411		(290,822.00)	Member	Sell
15:50:01	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.5411		290,822.00	Member	Buy
15:50:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5401		363,502.50	Member	Buy
15:50:26	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.5401		(363,502.50)	Client	Sell
15:50:32	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.5473		(43,641,900.00)	Client	Sell
15:50:32	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	14.5473		43,641,900.00	Member	Buy
16:03:23	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5102		435,306.00	Member	Buy
16:03:23	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5102		(435,306.00)	Member	Sell
16:10:55	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5249		(435,747.00)	Member	Sell
16:10:55	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5249		435,747.00	Member	Buy
16:25:07	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4998		(72,499.00)	Member	Sell
16:25:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	325	325,000	14.4998		4,712,435.00	Client	Buy
16:25:43	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	32	32,000	14.5898		(466,873.60)	Member	Sell
16:25:52	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5119		435,357.00	Member	Buy
16:25:52	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.5119		(435,357.00)	Member	Sell
16:32:22	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.7350		368,375.00	Client	Buy
16:32:22	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.7350		(368,375.00)	Member	Sell
16:32:42	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.4744		434,232.00	Member	Buy
16:32:42	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.4744		(434,232.00)	Member	Sell
16:35:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	600	600,000	14.5137		8,708,220.00	Member	Buy
16:35:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.4823		(7,241,150.00)	Member	Sell
16:36:10	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	14.5194		7,259,700.00	Client	Buy
16:36:24	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.4850		(1,448,500.00)	Member	Sell
16:42:18	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.4867		(434,601.00)	Member	Sell
16:42:18	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.4867		434,601.00	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
16:55:05	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4989		144,989.00	Client	Buy
16:55:05	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.4989		(144,989.00)	Member	Sell
16:57:38	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4843		72,421.50	Client	Buy
16:57:38	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.4843		(72,421.50)	Member	Sell
16:57:48	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	420	420,000	14.4800		(6,081,600.00)	Member	Sell
17:01:04	\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	670	670,000	14.5111		(9,722,437.00)	Client	Sell
<b>Total Futures</b>					<b>98</b>		<b>34,899</b>	<b>34,899,000</b>			<b>508,553,750.65</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>98</b>		<b>34,899</b>	<b>34,899,000</b>			<b>508,553,750.65</b>		
11:11:22	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.5138		(7,256,900.00)	Member	Sell
11:11:22	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.5138		7,256,900.00	Member	Buy
12:16:12	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.4799		1,447,990.00	Member	Buy
12:16:12	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.4799		(1,447,990.00)	Member	Sell
12:18:55	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	14.5225		(29,045,000.00)	Member	Sell
12:18:55	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	14.5225		(14,522,500.00)	Member	Sell
12:18:55	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	14.5225		14,522,500.00	Client	Buy
12:18:55	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	14.5225		29,045,000.00	Client	Buy
13:20:53	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.4750		7,237,500.00	Member	Buy
13:20:53	\$ / R MAXI 19/09/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.4750		(7,237,500.00)	Member	Sell
15:38:43	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.7782		7,389,100.00	Member	Buy
15:38:43	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.7782		(7,389,100.00)	Member	Sell
<b>Total Futures</b>					<b>6</b>		<b>46</b>	<b>4,600,000</b>			<b>66,898,990.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>6</b>		<b>46</b>	<b>4,600,000</b>			<b>66,898,990.00</b>		
9:17:35	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	19.1560		134,092.00	Member	Buy
9:17:35	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	7	7,000	19.1560		(134,092.00)	Client	Sell
9:29:56	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	19.1956		(95,978.00)	Member	Sell
9:29:56	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	19.1956		95,978.00	Client	Buy
10:12:29	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	19.2200		(38,440.00)	Client	Sell
10:12:29	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	19.2200		38,440.00	Member	Buy
12:04:05	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	19.1995		(38,399.00)	Member	Sell
12:04:05	£ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	19.1995		38,399.00	Client	Buy
16:59:38	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	38	38,000	19.9690		(758,822.00)	Member	Sell
17:02:42	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	38	38,000	19.9690		758,822.00	Client	Buy
<b>Total Futures</b>					<b>5</b>		<b>54</b>	<b>54,000</b>			<b>1,065,731.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>5</b>		<b>54</b>	<b>54,000</b>			<b>1,065,731.00</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
9:43:43	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	3,335	3,335,000	16.0470		(53,516,745.00)	Member	Sell
9:49:15	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.0483		(240,724.50)	Member	Sell
9:49:15	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	16.0483		240,724.50	Member	Buy
14:41:49	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	190	190,000	16.0484		3,049,196.00	Member	Buy
14:41:49	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	190	190,000	16.0484		(3,049,196.00)	Client	Sell
15:27:32	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.0492		32,098.40	Member	Buy
15:27:32	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	16.0492		(32,098.40)	Client	Sell
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	180	180,000	16.0630		(2,891,340.00)	Member	Sell
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	140	140,000	16.0630		(2,248,820.00)	Member	Sell
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	110	110,000	16.0630		(1,766,930.00)	Member	Sell
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	165	165,000	16.0630		(2,650,395.00)	Member	Sell
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	180	180,000	16.0630		2,891,340.00	Client	Buy
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	90	90,000	16.0630		(1,445,670.00)	Member	Sell
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	90	90,000	16.0630		1,445,670.00	Client	Buy
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	140	140,000	16.0630		2,248,820.00	Client	Buy
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	110	110,000	16.0630		1,766,930.00	Client	Buy
16:29:35	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	165	165,000	16.0630		2,650,395.00	Client	Buy
16:34:46	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.0630		(80,315.00)	Member	Sell
16:36:37	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	1,435	1,435,000	16.0630		23,050,405.00	Client	Buy
16:36:37	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	143	143,000	16.2070		(2,317,601.00)	Member	Sell
16:39:02	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.0630		(80,315.00)	Member	Sell
16:40:42	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	29	29,000	16.2070		(470,003.00)	Member	Sell
16:40:42	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	290	290,000	16.0630		4,658,270.00	Client	Buy
16:41:25	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	280	280,000	16.0630		4,497,640.00	Client	Buy
16:41:25	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	28	28,000	16.2070		(453,796.00)	Member	Sell
16:41:49	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	31	31,000	16.2070		(502,417.00)	Member	Sell
16:41:49	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	310	310,000	16.0630		4,979,530.00	Client	Buy
16:43:41	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	335	335,000	16.0630		5,381,105.00	Client	Buy
16:43:41	€ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	33	33,000	16.2070		(534,831.00)	Member	Sell
17:00:25	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	46	46,000	16.7615		(771,029.00)	Member	Sell
17:02:54	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	46	46,000	16.7615		771,029.00	Client	Buy
<b>Total Futures</b>					<b>16</b>		<b>4,068</b>	<b>4,067,500</b>			<b>65,357,689.40</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>16</b>		<b>4,068</b>	<b>4,067,500</b>			<b>65,357,689.40</b>		
12:56:57	AU\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9550		219,100.00	Client	Buy
12:56:57	AU\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9550		(219,100.00)	Member	Sell
12:58:16	AU\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9500		(547,500.00)	Member	Sell
12:58:16	AU\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9500		547,500.00	Client	Buy
13:44:14	AU\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9483		547,415.00	Client	Buy
13:44:14	AU\$ / R 19/09/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9483		(547,415.00)	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>3</b>		<b>120</b>	<b>120,000</b>			<b>1,314,015.00</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>3</b>		<b>120</b>	<b>120,000</b>			<b>1,314,015.00</b>		
8:26:29	QUANTO € / \$ 19/09/20	Foreign Exchange Future		0.00	1	10,000	1,128	11,280,000	1.1220		(12,656,160.00)	Member	Sell
10:07:57	QUANTO € / \$ 19/09/20	Foreign Exchange Future		0.00	1	10,000	1,128	11,280,000	1.1220		12,656,160.00	Member	Buy
10:08:07	QUANTO € / \$ 19/09/20	Foreign Exchange Future		0.00	1	10,000	1,128	11,280,000	1.1120		12,543,360.00	Client	Buy
10:08:07	QUANTO € / \$ 19/09/20	Foreign Exchange Future		0.00	1	10,000	1,128	11,280,000	1.1120		(12,543,360.00)	Member	Sell
<b>Total Futures</b>					<b>2</b>		<b>2,256</b>	<b>22,560,000</b>			<b>25,199,520.00</b>		
<b>Total Options</b>													
<b>Total for QUANTO € / \$ Foreign Exchange Future</b>					<b>2</b>		<b>2,256</b>	<b>22,560,000</b>			<b>25,199,520.00</b>		
<b>Total Futures</b>					<b>130</b>		<b>41,443</b>	<b>66,300,500</b>			<b>668,389,696.05</b>		
<b>Total Options</b>													
<b>Grand Total for all Instruments</b>					<b>130</b>		<b>41,443</b>	<b>66,300,500</b>			<b>668,389,696.05</b>		