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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 24/11/2016

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
8:35:43	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,166	3,166,000	14.2700		(45,178,820.00)	Member	Sell
8:44:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,166	3,166,000	14.2700		(45,178,820.00)	Member	Sell
8:48:34	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,166	3,166,000	14.2700		45,178,820.00	Client	Buy
8:58:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2521		(498,823.50)	Member	Sell
8:58:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2921		(357,302.50)	Member	Sell
8:58:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.2121		(568,484.00)	Member	Sell
8:58:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2921		357,302.50	Client	Buy
8:58:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	40	40,000	14.2121		568,484.00	Client	Buy
8:58:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2521		498,823.50	Client	Buy
8:59:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.3005		71,502.50	Client	Buy
8:59:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.3005		(71,502.50)	Member	Sell
8:59:58	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.2561		498,963.50	Member	Buy
9:26:41	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2400		1,424,000.00	Member	Buy
9:26:41	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2400		(1,424,000.00)	Member	Sell
9:37:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.2693		285,386.00	Member	Buy
9:37:16	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.2693		(285,386.00)	Client	Sell
9:38:38	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.2800		28,560.00	Member	Buy
9:49:32	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	170	170,000	14.7932		(2,514,844.00)	Member	Sell

Matched Time	Contract Details	Product	Call/ Put	Strike	No of Trades	Nominal Underlying Value	Quantity	Foreign Nominal	Traded Price	Spot Rate	Premium Value	Trade Type	Buy/Sell
9:49:32	\$ / R 19/06/2017	Foreign Exchange Future		0.00	1	1,000	170	170,000	14.7932		2,514,844.00	Client	Buy
10:00:50	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.2710		28,542.00	Member	Buy
10:00:50	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.2710		(28,542.00)	Client	Sell
10:12:25	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.3090		(715,450.00)	Member	Sell
10:12:25	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.3090		715,450.00	Client	Buy
10:18:55	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.2854		4,285,620.00	Member	Buy
10:18:55	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.2854		(4,285,620.00)	Member	Sell
10:27:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	19	19,000	14.2940		(271,586.00)	Member	Sell
10:27:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	19	19,000	14.2940		271,586.00	Client	Buy
10:33:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.2900		(428,700.00)	Member	Sell
10:33:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.2900		428,700.00	Client	Buy
10:33:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.2792		(4,283,760.00)	Member	Sell
10:33:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	14.2792		4,283,760.00	Member	Buy
10:34:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	180	180,000	14.2700		2,568,600.00	Client	Buy
10:34:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	180	180,000	14.2700		(2,568,600.00)	Member	Sell
10:37:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	14.2700		(2,140,500.00)	Member	Sell
10:37:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	14.2700		2,140,500.00	Member	Buy
10:45:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	180	180,000	14.2640		(2,567,520.00)	Member	Sell
10:45:00	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	180	180,000	14.2640		2,567,520.00	Member	Buy
10:52:05	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2562		712,810.00	Member	Buy
10:52:05	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2562		(712,810.00)	Client	Sell
10:56:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	14.2648		641,916.00	Member	Buy
10:57:27	\$ / R 15/12/2016	Any day expiry		0.00	1	1,000	36	36,000	14.2700		513,720.00	Member	Buy
10:57:27	\$ / R 15/12/2016	Any day expiry		0.00	1	1,000	36	36,000	14.2700		(513,720.00)	Client	Sell
11:12:58	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2165		(355,412.50)	Member	Sell
11:12:58	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2165		355,412.50	Client	Buy
11:14:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	14.2025		2,130,375.00	Member	Buy
11:14:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	150	150,000	14.2025		(2,130,375.00)	Client	Sell
11:14:13	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1940		425,820.00	Client	Buy
11:14:13	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1940		(425,820.00)	Member	Sell
11:16:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1725		425,175.00	Client	Buy
11:16:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1725		(425,175.00)	Member	Sell
11:16:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1624		424,872.00	Member	Buy
11:16:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	30	30,000	14.1624		(424,872.00)	Client	Sell
11:16:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1700		(141,700.00)	Client	Sell
11:17:14	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1700		141,700.00	Client	Buy
11:24:42	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.1925		212,887.50	Member	Buy
11:25:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1919		(2,838,380.00)	Member	Sell
11:25:08	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.1919		2,838,380.00	Member	Buy
11:31:08	\$ / R 13/03/2017	Foreign Exchange Future	C	14.44	1	1,000	100	100,000	630.5052		(63,050,520.00)	Member	Sell
11:31:08	\$ / R 13/03/2017	Foreign Exchange Future	P	14.44	1	1,000	100	100,000	630.2500		(63,025,000.00)	Member	Sell
11:31:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4286		14,428.60	Member	Buy
11:31:24	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.4286		(14,428.60)	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
11:35:58	\$ / R 13/03/2017	Foreign Exchange Future	P	14.44	1	1,000	100	100,000	630.2500		63,025,000.00	Client	Buy
11:38:32	\$ / R 13/03/2017	Foreign Exchange Future	C	14.44	1	1,000	100	100,000	630.5052		63,050,520.00	Client	Buy
11:43:36	\$ / R 31/03/2017	Any day expiry		0.00	1	1,000	166	166,000	14.5075		(2,408,245.00)	Member	Sell
11:43:36	\$ / R 31/03/2017	Any day expiry		0.00	1	1,000	166	166,000	14.5075		2,408,245.00	Client	Buy
11:44:56	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	145	145,000	14.1907		(2,057,651.50)	Member	Sell
11:44:56	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	145	145,000	14.1907		2,057,651.50	Member	Buy
11:46:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	14.1800		(340,320.00)	Member	Sell
11:46:44	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	14.1800		340,320.00	Member	Buy
11:53:04	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	45	45,000	14.2648		641,916.00	Member	Buy
11:54:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	14.1585		(339,804.00)	Member	Sell
11:54:45	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	24	24,000	14.1585		339,804.00	Member	Buy
11:55:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1621		141,621.00	Client	Buy
11:55:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1621		(141,621.00)	Member	Sell
11:56:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.1606		(1,416,060.00)	Member	Sell
11:56:06	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.1606		1,416,060.00	Member	Buy
12:02:01	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1790		70,895.00	Client	Buy
12:02:01	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.1790		(70,895.00)	Member	Sell
12:20:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4344		(28,868.80)	Member	Sell
12:20:51	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.4344		28,868.80	Client	Buy
12:29:33	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.1750		(1,417,500.00)	Member	Sell
12:29:33	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.1750		1,417,500.00	Member	Buy
12:35:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1900		141,900.00	Member	Buy
12:40:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1962		141,962.00	Member	Buy
12:40:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1962		(141,962.00)	Member	Sell
12:47:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	212	212,000	14.1817		3,006,520.40	Member	Buy
12:47:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,462	1,462,000	14.1911		(20,747,388.20)	Member	Sell
12:47:03	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	212	212,000	14.1817		(3,006,520.40)	Client	Sell
13:00:07	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.2025		(241,442.50)	Client	Sell
13:00:07	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.2025		241,442.50	Member	Buy
13:00:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1800		(141,800.00)	Member	Sell
13:00:52	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.1800		141,800.00	Client	Buy
13:13:40	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2050		142,050.00	Member	Buy
13:15:14	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2101		(142,101.00)	Member	Sell
13:15:14	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2101		142,101.00	Member	Buy
13:22:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2165		710,825.00	Member	Buy
13:22:39	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2165		(710,825.00)	Member	Sell
13:25:11	\$ / R 21/12/2016	Any day expiry	C	14.30	1	1,000	20,000	20,000,000	310.3500		(6,207,000,000.00)	Member	Sell
13:25:11	\$ / R 21/12/2016	Any day expiry	P	13.50	1	1,000	20,000	20,000,000	76.7100		1,534,200,000.00	Member	Buy
13:25:11	\$ / R 21/12/2016	Any day expiry	C	15.00	1	1,000	20,000	20,000,000	103.6300		2,072,600,000.00	Member	Buy
13:28:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	31	31,000	14.1780		(439,518.00)	Member	Sell
13:30:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1925		(709,625.00)	Member	Sell
13:30:54	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.1925		709,625.00	Member	Buy
13:36:15	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.2250		213,375.00	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
13:36:31	\$ / R 21/12/2016	Any day expiry	C	15.00	1	1,000	15,000	15,000,000	103.6300		(1,554,450,000.00)	Client	Sell
13:36:31	\$ / R 21/12/2016	Any day expiry	C	15.00	1	1,000	5,000	5,000,000	103.6300		(518,150,000.00)	Client	Sell
13:36:38	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2325		(711,625.00)	Member	Sell
13:36:38	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2325		711,625.00	Member	Buy
13:36:51	\$ / R 21/12/2016	Any day expiry	C	14.30	1	1,000	15,000	15,000,000	310.3500		4,655,250,000.00	Client	Buy
13:36:51	\$ / R 21/12/2016	Any day expiry	C	14.30	1	1,000	5,000	5,000,000	310.3500		1,551,750,000.00	Client	Buy
13:37:22	\$ / R 21/12/2016	Any day expiry	P	13.50	1	1,000	15,000	15,000,000	76.7100		(1,150,650,000.00)	Client	Sell
13:37:22	\$ / R 21/12/2016	Any day expiry	P	13.50	1	1,000	5,000	5,000,000	76.7100		(383,550,000.00)	Client	Sell
13:39:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2304		711,520.00	Member	Buy
13:39:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2304		(711,520.00)	Client	Sell
13:45:57	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.2500		285,000.00	Member	Buy
14:00:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2455		(71,227.50)	Client	Sell
14:00:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.2455		71,227.50	Member	Buy
14:03:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4873		(724,365.00)	Member	Sell
14:03:40	\$ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.4873		724,365.00	Client	Buy
14:37:31	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2700		142,700.00	Member	Buy
14:37:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2700		(142,700.00)	Client	Sell
14:46:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2800		142,800.00	Member	Buy
14:46:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.2800		(142,800.00)	Member	Sell
14:46:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2800		714,000.00	Member	Buy
14:46:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	50	50,000	14.2800		(714,000.00)	Member	Sell
14:47:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2900		357,250.00	Member	Buy
14:47:59	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.2900		(357,250.00)	Client	Sell
14:48:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.3000		357,500.00	Member	Buy
14:50:01	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	14.3000		(357,500.00)	Client	Sell
14:51:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2869		1,428,690.00	Member	Buy
14:51:19	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2869		(1,428,690.00)	Member	Sell
14:51:20	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.2900		214,350.00	Member	Buy
15:03:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.2950		214,425.00	Member	Buy
15:12:27	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	31	31,000	14.1780		439,518.00	Client	Buy
15:24:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.3100		14,310.00	Member	Buy
15:24:17	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.3100		(14,310.00)	Member	Sell
15:39:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	108	108,000	14.1911		1,532,638.80	Client	Buy
15:39:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1,259	1,259,000	14.1911		17,866,594.90	Client	Buy
15:39:46	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	95	95,000	14.1911		1,348,154.50	Client	Buy
15:44:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2797		(3,569,925.00)	Member	Sell
15:44:12	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2797		3,569,925.00	Member	Buy
15:44:38	\$ / R 13/03/2017	Foreign Exchange Future	P	13.25	1	1,000	100	100,000	159.6000		(15,960,000.00)	Member	Sell
15:44:49	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.2756		(42,826.80)	Member	Sell
15:44:49	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	14.2756		42,826.80	Client	Buy
15:45:04	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	110	110,000	14.2700		1,569,700.00	Member	Buy
15:45:04	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	110	110,000	14.2700		(1,569,700.00)	Member	Sell
15:46:26	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2766		(3,569,150.00)	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
15:46:26	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.2766		3,569,150.00	Member	Buy
15:59:23	\$ / R 13/03/2017	Foreign Exchange Future	P	13.25	1	1,000	100	100,000	170.0000		(17,000,000.00)	Member	Sell
15:59:23	\$ / R 13/03/2017	Foreign Exchange Future	P	13.25	1	1,000	100	100,000	170.0000		17,000,000.00	Client	Buy
16:24:49	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2500		1,425,000.00	Member	Buy
16:24:49	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.2500		(1,425,000.00)	Member	Sell
16:45:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.2654		(14,265.40)	Member	Sell
16:45:35	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.2654		14,265.40	Member	Buy
16:45:51	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6,900	6,900,000	14.2518		(98,337,420.00)	Member	Sell
16:47:02	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.2518		5,700,720.00	Member	Buy
17:00:21	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	14.2518		(5,700,720.00)	Client	Sell
17:23:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6,900	6,900,000	14.2518		98,337,420.00	Member	Buy
17:23:53	\$ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6,900	6,900,000	14.2518		(98,337,420.00)	Client	Sell
<b>Total Futures</b>					<b>72</b>		<b>21,299</b>	<b>21,298,500</b>			<b>303,655,067.20</b>		
<b>Total Options</b>					<b>8</b>		<b>60,350</b>	<b>60,350,000</b>			<b>0.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>80</b>		<b>81,649</b>	<b>81,648,500</b>			<b>10,268,510,587.20</b>		
10:33:08	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.2792		(1,427,920.00)	Member	Sell
10:33:08	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.2792		1,427,920.00	Member	Buy
10:46:20	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	14.2650		7,132,500.00	Member	Buy
10:50:50	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	3	300,000	14.2650		(4,279,500.00)	Client	Sell
10:50:50	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.2650		(2,853,000.00)	Client	Sell
12:22:01	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.1746		1,417,460.00	Member	Buy
12:22:01	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	1	100,000	14.1746		(1,417,460.00)	Member	Sell
14:18:25	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.2350		2,847,000.00	Member	Buy
14:18:25	\$ / R MAXI 19/12/2016	Foreign Exchange Future		0.00	1	100,000	2	200,000	14.2350		(2,847,000.00)	Client	Sell
<b>Total Futures</b>					<b>5</b>		<b>9</b>	<b>900,000</b>			<b>12,824,880.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>5</b>		<b>9</b>	<b>900,000</b>			<b>12,824,880.00</b>		
9:00:38	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7799		88,899.50	Client	Buy
9:00:38	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7799		(88,899.50)	Member	Sell
9:54:23	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.7077		354,154.00	Member	Buy
10:24:47	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	17.7446		443,615.00	Member	Buy
10:24:47	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	17.7446		(443,615.00)	Client	Sell
10:32:36	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7500		(88,750.00)	Client	Sell
10:32:36	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7500		88,750.00	Member	Buy
10:37:26	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7200		(88,600.00)	Client	Sell
10:37:26	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7200		88,600.00	Member	Buy
10:38:33	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7350		(88,675.00)	Client	Sell
10:38:33	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7350		88,675.00	Member	Buy
10:39:30	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7400		88,700.00	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
10:39:30	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7400		(88,700.00)	Client	Sell
10:43:58	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	17.7357		88,678.50	Member	Buy
10:43:58	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	17.7133		(442,832.50)	Client	Sell
10:45:40	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	17.7400		106,440.00	Member	Buy
10:45:40	£ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	6	6,000	17.7400		(106,440.00)	Client	Sell
10:57:27	£ / R 02/12/2016	Any day expiry		0.00	1	1,000	6	6,000	17.6993		106,195.80	Member	Buy
10:57:27	£ / R 02/12/2016	Any day expiry		0.00	1	1,000	6	6,000	17.6993		(106,195.80)	Client	Sell
10:59:27	£ / R 31/03/2017	Any day expiry		0.00	1	1,000	2	2,000	18.1810		(36,362.00)	Member	Sell
10:59:27	£ / R 31/03/2017	Any day expiry		0.00	1	1,000	2	2,000	18.1810		36,362.00	Client	Buy
12:09:19	£ / R 15/12/2016	Any day expiry		0.00	1	1,000	14	14,000	17.7508		248,511.20	Member	Buy
12:09:19	£ / R 15/12/2016	Any day expiry		0.00	1	1,000	14	14,000	17.7508		(248,511.20)	Client	Sell
16:54:05	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.1274		(90,637.00)	Member	Sell
16:54:05	£ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.1274		90,637.00	Client	Buy
<b>Total Futures</b>					<b>13</b>		<b>108</b>	<b>108,000</b>			<b>1,918,218.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>13</b>		<b>108</b>	<b>108,000</b>			<b>1,918,218.00</b>		
10:58:24	¥ / R 19/12/2016	Foreign Exchange Future		0.00	1	100,000	111	11,100,000	0.1264		(1,403,595.00)	Member	Sell
11:53:10	¥ / R 19/12/2016	Foreign Exchange Future		0.00	1	100,000	111	11,100,000	0.1264		(1,403,595.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>111</b>	<b>11,100,000</b>			<b>1,403,595.00</b>		
<b>Total Options</b>													
<b>Total for ¥ / R Foreign Exchange Future</b>					<b>1</b>		<b>111</b>	<b>11,100,000</b>			<b>1,403,595.00</b>		
8:35:43	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	15.0591		45,177,300.00	Member	Buy
8:44:22	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	15.0541		45,162,300.00	Member	Buy
8:48:58	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	15.0491		(45,147,300.00)	Client	Sell
8:48:58	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	15.0491		45,147,300.00	Member	Buy
9:54:44	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	20	20,000	15.0263		300,526.00	Member	Buy
10:44:29	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	15.0658		75,329.00	Member	Buy
10:44:29	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.0342		(375,855.00)	Client	Sell
11:02:01	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.0750		226,125.00	Client	Buy
11:02:01	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.0750		(226,125.00)	Member	Sell
11:14:14	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.0150		(150,150.00)	Member	Sell
11:14:14	€ / R 19/12/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.0150		150,150.00	Client	Buy
13:55:33	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.4039		(462,117.00)	Member	Sell
13:55:33	€ / R 13/03/2017	Foreign Exchange Future		0.00	1	1,000	30	30,000	15.4039		462,117.00	Client	Buy
<b>Total Futures</b>					<b>7</b>		<b>6,080</b>	<b>6,080,000</b>			<b>91,531,347.00</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>7</b>		<b>6,080</b>	<b>6,080,000</b>			<b>91,531,347.00</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
15:49:44	QUANTO £ / \$ 19/12/20	Foreign Exchange Future		0.00	1	10,000	710	7,100,000	1.2465		(8,850,150.00)	Member	Sell
15:49:44	QUANTO £ / \$ 19/12/20	Foreign Exchange Future		0.00	1	10,000	710	7,100,000	1.2465		8,850,150.00	Client	Buy
<b>Total Futures</b>					<b>1</b>		<b>710</b>	<b>7,100,000</b>			<b>8,850,150.00</b>		
<b>Total Options</b>													
<b>Total for QUANTO £ / \$ Foreign Exchange Future</b>					<b>1</b>		<b>710</b>	<b>7,100,000</b>			<b>8,850,150.00</b>		
<b>Total Futures</b>					<b>97</b>		<b>28,317</b>	<b>46,586,500</b>			<b>420,183,257.20</b>		
<b>Total Options</b>					<b>8</b>		<b>60,350</b>	<b>60,350,000</b>			<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>105</b>		<b>88,667</b>	<b>106,936,500</b>			<b>10,385,038,777.20</b>		