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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 29/12/2015

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
8:21:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.5321		1,164,907.50	Member	Buy
8:21:12	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	75	75,000	15.5321		(1,164,907.50)	Client	Sell
9:18:25	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,274	1,274,000	15.5164		19,767,893.60	Member	Buy
9:41:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,265	1,265,000	15.5164		(19,628,246.00)	Client	Sell
9:41:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	9	9,000	15.5164		(139,647.60)	Client	Sell
9:50:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,240	2,240,000	15.4844		34,685,056.00	Client	Buy
9:50:45	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,240	2,240,000	15.4844		(34,685,056.00)	Member	Sell
10:01:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.4900		(387,250.00)	Client	Sell
10:01:31	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.4900		387,250.00	Member	Buy
10:09:49	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	360	360,000	15.5050		5,581,800.00	Member	Buy
10:14:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.5088		(7,754,400.00)	Member	Sell
10:14:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	826	826,000	15.5093		12,810,681.80	Client	Buy
10:14:16	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	296	296,000	15.5100		(4,590,960.00)	Member	Sell
10:19:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5100		(1,551,000.00)	Client	Sell
10:19:57	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5100		1,551,000.00	Member	Buy
10:26:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	70	70,000	15.5209		(1,086,463.00)	Member	Sell
10:26:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	70	70,000	15.5209		1,086,463.00	Member	Buy
10:37:08	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	15.7810		6,312,400.00	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
10:37:08	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	15.7810		(6,312,400.00)	Member	Sell
10:37:08	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	15.7790		(6,311,600.00)	Member	Sell
10:37:08	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	400	400,000	15.7790		6,311,600.00	Member	Buy
10:37:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.5151		(387,877.50)	Client	Sell
10:37:09	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.5151		387,877.50	Member	Buy
10:37:09	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	175	175,000	15.7813		2,761,727.50	Member	Buy
10:37:09	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	175	175,000	15.7813		(2,761,727.50)	Member	Sell
10:38:47	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	25	25,000	15.5281		388,202.50	Client	Buy
10:38:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.5150		7,757,500.00	Member	Buy
10:38:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5150		1,551,500.00	Member	Buy
10:41:05	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.5369		(233,053.50)	Member	Sell
11:09:20	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.4863		1,548,630.00	Member	Buy
11:09:20	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.4863		(1,548,630.00)	Client	Sell
11:12:29	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	64	64,000	15.7700		(1,009,280.00)	Member	Sell
11:12:29	\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	64	64,000	15.7700		1,009,280.00	Client	Buy
11:35:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4800		(7,740,000.00)	Client	Sell
11:35:48	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4800		7,740,000.00	Member	Buy
11:35:49	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.4800		(1,548,000.00)	Client	Sell
11:35:49	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.4800		1,548,000.00	Member	Buy
11:46:14	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.4950		4,648,500.00	Member	Buy
12:24:34	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	300	300,000	15.5000		4,650,000.00	Member	Buy
12:41:22	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5196		(1,551,960.00)	Member	Sell
12:42:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	415	415,000	15.5094		6,436,401.00	Client	Buy
12:42:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	15	15,000	15.5196		(232,794.00)	Member	Sell
13:49:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.5060		155,060.00	Member	Buy
13:49:00	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	15.5060		(155,060.00)	Client	Sell
14:15:51	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.4935		(15,493,500.00)	Member	Sell
14:19:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4988		(7,749,400.00)	Member	Sell
14:19:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	500	500,000	15.4988		7,749,400.00	Client	Buy
14:19:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5000		1,550,000.00	Client	Buy
14:19:08	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.5000		(1,550,000.00)	Member	Sell
14:30:27	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	15.4935		15,493,500.00	Client	Buy
14:58:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	15.5285		31,057,000.00	Client	Buy
14:58:37	\$ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	15.5285		(31,057,000.00)	Member	Sell
18:01:38	\$ / R 29/12/2015	Any day expiry		0.00	1	1,000	100	100,000	15.2885		(1,528,850.00)	Member	Sell
18:01:38	\$ / R 29/12/2015	Any day expiry		0.00	1	1,000	100	100,000	15.2885		1,528,850.00	Client	Buy
Total Futures					27		11,134	11,134,000			172889771.50		
Total Options													
Total for \$ / R Any day expiry					27		11,134	11,134,000			172,889,771.50		
10:58:53	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.4891		7,744,550.00	Member	Buy
10:58:53	\$ / R MAXI 14/03/2016	Foreign Exchange Future		0.00	1	100,000	5	500,000	15.4891		(7,744,550.00)	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
Total Futures					1		5	500,000			7744550.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					1		5	500,000			7,744,550.00		
10:46:47	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	23.1483		115,741.50	Client	Buy
10:46:47	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	23.1483		(115,741.50)	Member	Sell
15:43:03	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	22.9701		229,701.00	Client	Buy
15:43:03	£ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	22.9701		(229,701.00)	Member	Sell
Total Futures					2		15	15,000			345442.50		
Total Options													
Total for £ / R Foreign Exchange Future					2		15	15,000			345,442.50		
9:11:45	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.0450		34,090.00	Client	Buy
9:11:45	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	17.0450		(34,090.00)	Client	Sell
9:14:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	17.0578		(51,173.40)	Member	Sell
9:14:48	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	3	3,000	17.0578		51,173.40	Client	Buy
14:53:30	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.0705		170,705.00	Member	Buy
14:53:30	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.0705		(170,705.00)	Client	Sell
16:58:34	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.9711		84,855.50	Member	Buy
16:58:34	€ / R 14/03/2016	Foreign Exchange Future		0.00	1	1,000	5	5,000	16.9711		(84,855.50)	Client	Sell
18:01:38	€ / R 29/12/2015	Any day expiry		0.00	1	1,000	100	100,000	16.7112		(1,671,120.00)	Member	Sell
18:01:38	€ / R 29/12/2015	Any day expiry		0.00	1	1,000	100	100,000	16.7112		1,671,120.00	Client	Buy
Total Futures					5		120	120,000			2011943.90		
Total Options													
Total for € / R Any day expiry					5		120	120,000			2,011,943.90		
10:43:58	AU\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.3884		22,776.80	Member	Buy
10:43:58	AU\$ / R 13/06/2016	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.3884		(22,776.80)	Client	Sell
Total Futures					1		2	2,000			22776.80		
Total Options													
Total for AU\$ / R Foreign Exchange Future					1		2	2,000			22,776.80		
Total Futures					36		11,276	11,771,000			183014484.70		
Total Options													
Grand Total for all Instruments					36		11,276	11,771,000			183,014,484.70		