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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 19/12/2014

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
9:11:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	69	69,000	11.7436		(810,308.40)	Client	Sell
9:11:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	69	69,000	11.7436		810,308.40	Member	Buy
9:21:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.9171		(2,383,420.00)	Member	Sell
9:21:25	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.9171		2,383,420.00	Member	Buy
9:21:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7340		(2,346,800.00)	Member	Sell
9:21:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7340		2,346,800.00	Member	Buy
9:21:35	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	570	570,000	11.9165		(6,792,405.00)	Member	Sell
9:21:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	560	560,000	11.7335		(6,570,760.00)	Member	Sell
9:21:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	560	560,000	11.7335		6,570,760.00	Member	Buy
9:21:35	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	570	570,000	11.9165		6,792,405.00	Member	Buy
9:31:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.7500		176,250.00	Client	Buy
9:31:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.7500		(176,250.00)	Client	Sell
9:36:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7500		411,250.00	Member	Buy
9:36:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7500		(411,250.00)	Client	Sell
10:12:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7535		(1,175,350.00)	Client	Sell
10:12:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7535		1,175,350.00	Member	Buy
10:31:53	\$ / R 16/03/2015	Foreign Exchange Future	C	11.60	1	1,000	250	250,000	380.4800		(95,120,000.00)	Client	Sell
10:31:53	\$ / R 16/03/2015	Foreign Exchange Future	C	11.60	1	1,000	250	250,000	380.4800		95,120,000.00	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
10:36:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.7850		883,875.00	Member	Buy
10:36:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.7850		(883,875.00)	Client	Sell
10:36:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7875		(58,937.50)	Client	Sell
10:36:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7875		58,937.50	Member	Buy
10:37:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.7921		(82,544.70)	Client	Sell
10:37:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.7921		82,544.70	Member	Buy
10:37:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7823		(23,564,600.00)	Member	Sell
10:37:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7823		23,564,600.00	Client	Buy
10:40:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7801		23,560.20	Member	Buy
10:49:34	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7660		(47,064.00)	Member	Sell
10:49:34	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7660		47,064.00	Client	Buy
11:09:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7676		294,190.00	Client	Buy
11:09:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7676		(294,190.00)	Member	Sell
11:27:54	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.7562		(4,702,480.00)	Member	Sell
11:28:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.7662		(4,706,480.00)	Member	Sell
11:30:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.7662		4,706,480.00	Client	Buy
11:30:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.7662		(4,706,480.00)	Member	Sell
11:33:35	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1488		(242,976.00)	Member	Sell
11:33:35	\$ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.1488		242,976.00	Client	Buy
12:00:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7478		23,495.60	Member	Buy
12:00:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7478		(23,495.60)	Client	Sell
12:07:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,420	2,420,000	11.7680		28,478,560.00	Member	Buy
12:07:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,420	2,420,000	11.7680		(28,478,560.00)	Client	Sell
12:45:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7925		589,625.00	Member	Buy
12:45:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7925		(589,625.00)	Client	Sell
12:48:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8005		(59,002.50)	Client	Sell
12:48:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8005		59,002.50	Member	Buy
12:59:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	104	104,000	11.8280		(1,230,112.00)	Member	Sell
12:59:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	104	104,000	11.8280		1,230,112.00	Client	Buy
13:00:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8203		591,015.00	Client	Buy
13:00:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8203		(591,015.00)	Member	Sell
13:47:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7813		(58,906.50)	Client	Sell
13:47:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7876		11,787.60	Member	Buy
13:55:52	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7950		11,795.00	Member	Buy
14:34:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.7766		(70,659.60)	Client	Sell
14:34:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.7766		70,659.60	Member	Buy
14:37:22	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.9485		4,779,400.00	Member	Buy
14:41:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.9485		(4,779,400.00)	Client	Sell
14:41:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	400	400,000	11.9485		4,779,400.00	Member	Buy
15:19:18	\$ / R 11/12/2015	Foreign Exchange Future	P	11.61	1	1,000	580	580,000	323.0000		187,340,000.00	Client	Buy
15:19:18	\$ / R 11/12/2015	Foreign Exchange Future	C	14.37	1	1,000	580	580,000	323.0000		187,340,000.00	Member	Buy
15:19:18	\$ / R 11/12/2015	Foreign Exchange Future	C	14.37	1	1,000	580	580,000	323.0000		(187,340,000.00)	Client	Sell
15:19:18	\$ / R 11/12/2015	Foreign Exchange Future	P	11.61	1	1,000	580	580,000	323.0000		(187,340,000.00)	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
15:19:18	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7726		(117,726.00)	Client	Sell
15:19:18	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7726		117,726.00	Member	Buy
15:33:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7820		(11,782,000.00)	Member	Sell
15:33:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7820		11,782,000.00	Member	Buy
15:35:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7640		11,764.00	Member	Buy
15:36:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7700		(1,177,000.00)	Member	Sell
15:36:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7700		1,177,000.00	Client	Buy
15:51:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	216	216,000	11.7515		2,538,324.00	Member	Buy
15:53:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7500		58,750.00	Client	Buy
15:53:16	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7500		(58,750.00)	Member	Sell
15:59:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	216	216,000	11.7515		2,538,324.00	Member	Buy
15:59:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	216	216,000	11.7515		(2,538,324.00)	Client	Sell
16:46:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7433		23,486.60	Client	Buy
16:46:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7433		(23,486.60)	Member	Sell
16:57:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7250		35,175.00	Member	Buy
16:57:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7250		(35,175.00)	Client	Sell
16:58:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7275		11,727.50	Member	Buy
16:58:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7275		(11,727.50)	Client	Sell
18:01:42	\$ / R 19/12/2014	Any day expiry		0.00	1	1,000	10,000	10,000,000	11.5642		(115,642,000.00)	Member	Sell
18:01:42	\$ / R 19/12/2014	Any day expiry		0.00	1	1,000	10,000	10,000,000	11.5642		115,642,000.00	Client	Buy
Total Futures					38		19,372	19,372,000			226 177 518.05		
Total Options					3		1,410	1,410,000			469 800 000.00		
Total for \$ / R Any day expiry					41		20,782	20,782,000			695,977,518.05		
9:20:26	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7407		(8,218,490.00)	Member	Sell
9:20:26	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7407		8,218,490.00	Member	Buy
9:21:25	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7341		(8,213,870.00)	Member	Sell
9:21:25	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.9171		(8,341,970.00)	Member	Sell
9:21:25	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.9171		8,341,970.00	Member	Buy
9:21:25	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7341		8,213,870.00	Member	Buy
9:21:26	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.7340		(1,173,400.00)	Member	Sell
9:21:26	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.7340		1,173,400.00	Member	Buy
9:21:35	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	11.9165		(2,383,300.00)	Member	Sell
9:21:35	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	2	200,000	11.9165		2,383,300.00	Member	Buy
9:21:57	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.7303		3,519,090.00	Member	Buy
9:21:57	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.7303		(3,519,090.00)	Member	Sell
15:18:12	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	11.7700		23,540,000.00	Member	Buy
15:18:34	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	11.7700		23,540,000.00	Member	Buy
15:18:34	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	20	2,000,000	11.7700		(23,540,000.00)	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
Total Futures					8		57	5,700,000			67 160 120.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					8		57	5,700,000			67,160,120.00		
9:21:35	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.3689		(4,592,225.00)	Member	Sell
9:21:35	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.3689		4,592,225.00	Member	Buy
10:29:23	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	18.4248		110,548.80	Member	Buy
10:29:23	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	18.4248		(110,548.80)	Client	Sell
10:37:40	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	18.4755		110,853.00	Member	Buy
10:37:40	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	18.4755		(110,853.00)	Client	Sell
11:36:17	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4384		(184,384.00)	Member	Sell
11:36:17	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4384		184,384.00	Client	Buy
Total Futures					4		272	272,000			4 998 010.80		
Total Options													
Total for £ / R Foreign Exchange Future					4		272	272,000			4,998,010.80		
9:09:10	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.9619		(29,923.80)	Member	Sell
9:09:10	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.9619		29,923.80	Client	Buy
9:21:35	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4362		(3,609,050.00)	Member	Sell
9:21:35	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4362		3,609,050.00	Member	Buy
16:02:38	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.4450		216,675.00	Member	Buy
16:02:38	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	14.4450		(216,675.00)	Client	Sell
Total Futures					3		267	267,000			3 855 648.80		
Total Options													
Total for € / R Foreign Exchange Future					3		267	267,000			3,855,648.80		
Total Futures					52		19,968	25,611,000			302 191 297.65		
Total Options					3		1,410	1,410,000			469 800 000.00		
Grand Total for all Instruments					55		21,378	27,021,000			771,991,297.65		