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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 22/12/2014

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
9:11:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7400		(23,480.00)	Client	Sell
9:11:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7400		23,480.00	Client	Buy
9:40:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	56	56,000	11.7521		(658,117.60)	Client	Sell
9:40:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	56	56,000	11.7521		658,117.60	Member	Buy
9:48:58	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7580		11,758.00	Member	Buy
9:48:58	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7580		(11,758.00)	Client	Sell
9:49:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7600		(23,520.00)	Client	Sell
9:49:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7600		23,520.00	Client	Buy
10:08:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7449		(23,489.80)	Member	Sell
10:08:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7449		23,489.80	Client	Buy
10:15:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	11.7480		29,370,000.00	Member	Buy
10:15:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	11.7480		(29,370,000.00)	Member	Sell
10:22:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7519		411,316.50	Member	Buy
10:22:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7519		411,316.50	Member	Buy
10:22:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.7519		(411,316.50)	Client	Sell
10:23:58	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	5,000	5,000,000	246.4200		(1,232,100,000.00)	Member	Sell
10:23:58	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	5,000	5,000,000	279.8500		1,399,250,000.00	Member	Buy
10:23:58	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	5,000	5,000,000	279.8500		(1,399,250,000.00)	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
10:23:58	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	5,000	5,000,000	246.4200		1,232,100,000.00	Member	Buy
10:29:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7637		(23,527.40)	Member	Sell
10:29:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7637		23,527.40	Client	Buy
10:48:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7485		(11,748.50)	Member	Sell
10:48:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7485		11,748.50	Client	Buy
10:48:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7464		(23,492.80)	Member	Sell
10:48:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7464		23,492.80	Client	Buy
10:51:57	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	15,000	15,000,000	270.7633		(4,061,449,500.00)	Member	Sell
10:51:57	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	15,000	15,000,000	245.9333		3,688,999,500.00	Member	Buy
10:51:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	8,000	8,000,000	11.7632		(94,105,600.00)	Member	Sell
11:05:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.7515		8,813,625.00	Member	Buy
11:05:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	550	550,000	11.9375		6,565,625.00	Member	Buy
11:05:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	550	550,000	11.9375		(6,565,625.00)	Member	Sell
11:05:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	750	750,000	11.7515		(8,813,625.00)	Member	Sell
11:43:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7646		3,529,380.00	Client	Buy
11:43:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7646		(3,529,380.00)	Member	Sell
12:16:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	94	94,000	11.7599		1,105,430.60	Member	Buy
12:16:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	94	94,000	11.7599		(1,105,430.60)	Client	Sell
12:49:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7600		58,800.00	Client	Buy
12:49:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7600		(58,800.00)	Member	Sell
13:10:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7500		58,750.00	Client	Buy
13:10:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7500		(58,750.00)	Member	Sell
13:30:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7697		58,848.50	Client	Buy
13:30:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7697		(58,848.50)	Member	Sell
14:18:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.7632		17,644,800.00	Client	Buy
14:18:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.7632		(17,644,800.00)	Member	Sell
14:18:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.7632		58,816,000.00	Client	Buy
14:18:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	11.7632		(58,816,000.00)	Member	Sell
14:18:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.7632		(17,644,800.00)	Member	Sell
14:18:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.7632		17,644,800.00	Client	Buy
14:19:28	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	10,000	10,000,000	245.9333		(2,459,333,000.00)	Client	Sell
14:19:28	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	10,000	10,000,000	245.9333		2,459,333,000.00	Member	Buy
14:19:28	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	2,500	2,500,000	245.9333		(614,833,250.00)	Client	Sell
14:19:28	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	2,500	2,500,000	245.9333		614,833,250.00	Member	Buy
14:19:28	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	2,500	2,500,000	245.9333		(614,833,250.00)	Client	Sell
14:19:28	\$ / R 14/09/2015	Foreign Exchange Future	C	14.00	1	1,000	2,500	2,500,000	245.9333		614,833,250.00	Member	Buy
14:39:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	43	43,000	11.7605		505,701.50	Member	Buy
14:40:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	43	43,000	11.7505		(505,271.50)	Client	Sell
14:40:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	43	43,000	11.7505		505,271.50	Member	Buy
16:29:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.6985		(5,849,250.00)	Member	Sell
16:39:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.6985		(5,849,250.00)	Member	Sell
16:39:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.6985		5,849,250.00	Client	Buy
16:44:58	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	2,500	2,500,000	270.7633		(676,908,250.00)	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
16:44:58	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	2,500	2,500,000	270.7633		676,908,250.00	Client	Buy
16:44:59	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	2,500	2,500,000	270.7633		676,908,250.00	Client	Buy
16:44:59	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	2,500	2,500,000	270.7633		(676,908,250.00)	Member	Sell
16:44:59	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	10,000	10,000,000	270.7633		(2,707,633,000.00)	Member	Sell
16:44:59	\$ / R 14/09/2015	Foreign Exchange Future	P	11.50	1	1,000	10,000	10,000,000	270.7633		2,707,633,000.00	Client	Buy
16:46:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7350		(23,470.00)	Member	Sell
16:46:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7350		23,470.00	Client	Buy
16:53:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7200		23,440.00	Client	Buy
16:53:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7200		(23,440.00)	Client	Sell
16:56:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.7198		105,478.20	Member	Buy
16:56:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.7198		(105,478.20)	Client	Sell
<b>Total Futures</b>					<b>27</b>		<b>17,157</b>	<b>17,157,000</b>			<b>201 819 353.40</b>		
<b>Total Options</b>					<b>9</b>		<b>55,000</b>	<b>55,000,000</b>			<b>14 257 023 500.00</b>		
<b>Total for \$ / R Foreign Exchange Future</b>					<b>36</b>		<b>72,157</b>	<b>72,157,000</b>			<b>14,458,842,853.40</b>		
11:05:20	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.9375		8,356,250.00	Member	Buy
11:05:20	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7515		8,226,050.00	Member	Buy
11:05:20	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7515		(8,226,050.00)	Member	Sell
11:05:20	\$ / R MAXI 12/06/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.9375		(8,356,250.00)	Member	Sell
<b>Total Futures</b>					<b>2</b>		<b>14</b>	<b>1,400,000</b>			<b>16 582 300.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>14</b>	<b>1,400,000</b>			<b>16,582,300.00</b>		
11:05:20	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.3707		4,592,675.00	Member	Buy
11:05:20	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.3707		(4,592,675.00)	Member	Sell
15:27:44	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	18.3569		917,845.00	Client	Buy
15:27:44	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	18.3569		(917,845.00)	Member	Sell
<b>Total Futures</b>					<b>2</b>		<b>300</b>	<b>300,000</b>			<b>5 510 520.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>300</b>	<b>300,000</b>			<b>5,510,520.00</b>		
11:05:20	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4299		3,607,475.00	Member	Buy
11:05:20	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.4299		(3,607,475.00)	Member	Sell
14:39:28	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.4405		(505,417.50)	Member	Sell
14:40:28	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.4405		(505,417.50)	Member	Sell
14:40:28	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	14.4405		505,417.50	Client	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
Total Futures					3		303	302,500			4 365 601.25		
Total Options													
Total for € / R Foreign Exchange Future					3		303	302,500			4,365,601.25		
Total Futures					34		17,774	19,159,500			228 277 774.65		
Total Options					9		55,000	55,000,000			14 257 023 500.00		
<b>Grand Total for all Instruments</b>					<b>43</b>		<b>72,774</b>	<b>74,159,500</b>			<b>14,485,301,274.65</b>		