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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 11/07/2014

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
8:30:52	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.9910		2,198,200.00	Member	Buy
8:32:00	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.9910		(2,198,200.00)	Client	Sell
9:31:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8201		(216,402.00)	Member	Sell
9:31:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8201		216,402.00	Client	Buy
9:32:27	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8139		(540,695.00)	Client	Sell
9:32:27	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8139		540,695.00	Member	Buy
9:59:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8235		(541,175.00)	Member	Sell
9:59:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8235		541,175.00	Client	Buy
10:12:21	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9950		5,497,500.00	Member	Buy
10:12:21	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	10.9950		27,487,500.00	Member	Buy
10:12:21	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9950		(5,497,500.00)	Client	Sell
10:12:21	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9950		5,497,500.00	Member	Buy
10:12:21	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9950		(5,497,500.00)	Client	Sell
10:12:21	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	10.9950		(27,487,500.00)	Client	Sell
10:12:32	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.9950		(10,995,000.00)	Client	Sell
10:12:32	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.9950		10,995,000.00	Member	Buy
10:21:06	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8223		5,411,150.00	Member	Buy
10:22:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8175		5,408,750.00	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
10:22:50	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8175		(5,408,750.00)	Client	Sell
10:53:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8289		(10,828.90)	Member	Sell
10:53:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8289		10,828.90	Client	Buy
12:02:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8400		108,400.00	Member	Buy
12:02:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.8400		4,336,000.00	Member	Buy
12:02:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.8400		(108,400.00)	Client	Sell
12:03:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8400		54,200.00	Member	Buy
12:03:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8400		(54,200.00)	Client	Sell
12:29:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8398		54,199.00	Member	Buy
12:29:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.8398		(54,199.00)	Client	Sell
12:30:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8423		216,846.00	Client	Buy
12:30:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.8423		(216,846.00)	Member	Sell
13:01:05	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8459		5,422,950.00	Member	Buy
13:02:19	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8400		5,420,000.00	Member	Buy
13:02:19	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8400		(5,420,000.00)	Client	Sell
13:02:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8427		10,842.70	Member	Buy
13:02:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.8427		(10,842.70)	Client	Sell
13:30:02	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.0150		(22,030.00)	Member	Sell
13:30:02	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.0150		22,030.00	Client	Buy
14:40:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8366		(5,418,300.00)	Member	Sell
16:59:04	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0230		5,511,500.00	Client	Buy
16:59:04	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0230		(5,511,500.00)	Member	Sell
17:10:40	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.8400		(4,336,000.00)	Client	Sell
17:10:40	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	400	400,000	10.8400		4,336,000.00	Member	Buy
17:31:48	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9366		(546,830.00)	Member	Sell
17:31:48	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8466		5,423,300.00	Client	Buy
17:31:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.8366		(4,876,470.00)	Member	Sell
<b>Total Futures</b>					<b>23</b>		<b>8,214</b>	<b>8,214,000</b>			<b>89 845 068.60</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>23</b>		<b>8,214</b>	<b>8,214,000</b>			<b>89,845,068.60</b>		
9:36:21	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9855		(5,492,750.00)	Member	Sell
9:36:21	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9855		5,492,750.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>5</b>	<b>500,000</b>			<b>5 492 750.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>5</b>	<b>500,000</b>			<b>5,492,750.00</b>		
9:03:24	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	18.5664		371,328.00	Member	Buy
9:03:24	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	18.5664		(371,328.00)	Client	Sell
10:29:26	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	18.5608		315,533.60	Client	Buy
10:29:26	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	18.5608		(315,533.60)	Member	Sell

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10:30:58	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.5488		(185,488.00)	Member	Sell
10:30:58	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.5488		185,488.00	Client	Buy
11:13:04	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.5460		1,854,600.00	Member	Buy
11:13:04	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.5460		(1,854,600.00)	Client	Sell
14:24:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	18.5322		(370,644.00)	Member	Sell
14:24:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	18.5322		370,644.00	Client	Buy
14:40:48	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	18.5405		5,562,150.00	Member	Buy
15:32:20	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5355		(4,633,875.00)	Member	Sell
15:32:20	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5355		4,633,875.00	Member	Buy
16:59:31	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5245		4,631,125.00	Member	Buy
16:59:31	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.5245		(4,631,125.00)	Member	Sell
17:28:59	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	18.4405		553,215.00	Member	Buy
17:28:59	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	18.5305		(5,559,150.00)	Client	Sell
17:29:04	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	270	270,000	18.5405		5,005,935.00	Member	Buy
<b>Total Futures</b>					<b>9</b>		<b>1,117</b>	<b>1,117,000</b>			<b>20 702 818.60</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>9</b>		<b>1,117</b>	<b>1,117,000</b>			<b>20,702,818.60</b>		
12:06:33	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.7525		250,792.50	Member	Buy
12:06:44	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.7525		(250,792.50)	Client	Sell
12:06:44	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	14.7525		250,792.50	Member	Buy
13:51:29	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	14.7446		1,843,075.00	Client	Buy
13:51:29	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	125	125,000	14.7446		(1,843,075.00)	Member	Sell
<b>Total Futures</b>					<b>3</b>		<b>151</b>	<b>150,500</b>			<b>2 219 263.75</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>3</b>		<b>151</b>	<b>150,500</b>			<b>2,219,263.75</b>		
<b>Total Futures</b>					<b>35</b>		<b>9,487</b>	<b>9,981,500</b>			<b>118 259 900.95</b>		
<b>Total Options</b>													
<b>Grand Total for all Instruments</b>					<b>35</b>		<b>9,487</b>	<b>9,981,500</b>			<b>118,259,900.95</b>		