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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 24/12/2014

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
8:33:48	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.8082		(23,616,400.00)	Member	Sell
8:33:48	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.8082		(11,808,200.00)	Member	Sell
8:36:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.8082		11,808,200.00	Client	Buy
8:36:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.8082		(11,808,200.00)	Member	Sell
8:42:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.8082		23,616,400.00	Client	Buy
8:42:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.8082		(23,616,400.00)	Member	Sell
9:02:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.8075		(1,771,125.00)	Member	Sell
9:06:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.8075		1,771,125.00	Client	Buy
9:06:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.8075		(1,771,125.00)	Member	Sell
9:18:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8075		(590,375.00)	Member	Sell
9:18:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8075		590,375.00	Client	Buy
9:39:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8100		59,050.00	Client	Buy
9:39:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8100		(59,050.00)	Member	Sell
9:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	648	648,000	11.7860		(7,637,328.00)	Member	Sell
9:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7900		(23,580.00)	Member	Sell
9:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7850		23,570.00	Member	Buy
9:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7900		23,580.00	Member	Buy
9:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7850		(23,570.00)	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
9:55:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	648	648,000	11.7860		7,637,328.00	Member	Buy
9:57:40	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.9827		1,198,270.00	Client	Buy
9:57:40	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.9827		(1,198,270.00)	Member	Sell
10:11:12	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	111	111,000	11.7835		(1,307,968.50)	Member	Sell
10:11:12	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	111	111,000	11.7835		1,307,968.50	Client	Buy
10:43:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7823		(11,782,300.00)	Member	Sell
11:03:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7823		11,782,300.00	Client	Buy
11:03:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7823		(11,782,300.00)	Member	Sell
11:12:19	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.8233		(47,293.20)	Client	Sell
11:12:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	12.0121		48,048.40	Client	Buy
11:29:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.8225		1,773,375.00	Member	Buy
11:29:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.8225		(1,773,375.00)	Client	Sell
11:55:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.8233		47,293.20	Client	Buy
11:55:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	12.0121		(48,048.40)	Client	Sell
11:55:31	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	12.0121		48,048.40	Member	Buy
11:56:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.8300		1,183,000.00	Member	Buy
11:56:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.8300		(1,183,000.00)	Client	Sell
11:59:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8500		(118,500.00)	Client	Sell
11:59:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8500		118,500.00	Member	Buy
<b>Total Futures</b>					<b>19</b>		<b>7,413</b>	<b>7,413,000</b>			<b>87 501 419.80</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>19</b>		<b>7,413</b>	<b>7,413,000</b>			<b>87,501,419.80</b>		
9:55:44	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7860		(8,250,200.00)	Member	Sell
9:55:44	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	7	700,000	11.7860		8,250,200.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>7</b>	<b>700,000</b>			<b>8 250 200.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>1</b>		<b>7</b>	<b>700,000</b>			<b>8,250,200.00</b>		
9:55:44	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.2902		(4,572,550.00)	Member	Sell
9:55:44	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.2902		4,572,550.00	Member	Buy
11:00:21	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.3654		91,827.00	Member	Buy
11:00:21	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.3654		(91,827.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>255</b>	<b>255,000</b>			<b>4 664 377.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>2</b>		<b>255</b>	<b>255,000</b>			<b>4,664,377.00</b>		
9:56:50	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5006		(950,060.00)	Client	Sell
9:56:50	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	9.5006		950,060.00	Member	Buy

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Total Futures					1		100	100,000			950 060.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					1		100	100,000			950,060.00		
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Total Futures					23		7,775	8,468,000			101 366 056.80		
Total Options													
<b>Grand Total for all Instruments</b>					<b>23</b>		<b>7,775</b>	<b>8,468,000</b>			<b>101,366,056.80</b>		