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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 02/01/2015

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
9:39:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7517		(293,792.50)	Client	Sell
9:39:59	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7517		293,792.50	Member	Buy
10:21:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4,220	4,220,000	11.7650		(49,648,300.00)	Member	Sell
10:30:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7403		23,480,600.00	Member	Buy
10:37:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7403		23,480,600.00	Member	Buy
10:37:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7403		(23,480,600.00)	Client	Sell
10:45:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7625		(235,250.00)	Client	Sell
10:45:55	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7625		235,250.00	Member	Buy
10:47:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7658		58,829.00	Member	Buy
10:47:22	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7658		(58,829.00)	Client	Sell
10:50:14	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9536		(5,976,800.00)	Member	Sell
10:53:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.7755		942,040.00	Client	Buy
10:53:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.7755		(942,040.00)	Member	Sell
10:53:38	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9536		(5,976,800.00)	Member	Sell
10:53:38	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9536		5,976,800.00	Client	Buy
11:16:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7800		117,800.00	Member	Buy
11:44:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7916		58,958.00	Member	Buy
11:45:56	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9841		(5,992,050.00)	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
11:47:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7960		(11,796.00)	Client	Sell
11:47:24	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7960		11,796.00	Member	Buy
11:47:39	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9841		5,992,050.00	Client	Buy
11:47:39	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.9841		(5,992,050.00)	Member	Sell
11:55:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	41	41,000	11.7951		(483,599.10)	Client	Sell
11:55:14	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	41	41,000	11.7951		483,599.10	Member	Buy
12:15:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8060		11,806.00	Member	Buy
12:15:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8060		(11,806.00)	Client	Sell
12:15:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8051		236,102.00	Member	Buy
12:15:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8051		(236,102.00)	Client	Sell
12:16:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8062		59,031.00	Member	Buy
12:17:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9920		(11,992,000.00)	Member	Sell
12:21:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8099		(236,198.00)	Client	Sell
12:21:57	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8099		236,198.00	Member	Buy
12:25:21	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9920		(11,992,000.00)	Member	Sell
12:33:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8160		11,816.00	Member	Buy
12:33:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8160		(11,816.00)	Client	Sell
12:36:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8195		(118,195.00)	Member	Sell
12:36:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8195		118,195.00	Client	Buy
12:36:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8195		590,975.00	Client	Buy
12:36:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8195		(590,975.00)	Member	Sell
12:37:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8191		590,955.00	Client	Buy
12:37:03	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.8191		(590,955.00)	Member	Sell
12:41:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9920		11,992,000.00	Member	Buy
12:41:58	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9920		11,992,000.00	Client	Buy
12:41:58	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9920		(11,992,000.00)	Member	Sell
13:27:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8160		(11,816.00)	Client	Sell
13:27:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8160		11,816.00	Member	Buy
13:32:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.8205		1,182,050.00	Member	Buy
13:32:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.8205		(1,182,050.00)	Client	Sell
13:32:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8210		(11,821.00)	Client	Sell
13:32:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8210		11,821.00	Member	Buy
13:37:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.8254		(23,650,800.00)	Member	Sell
13:38:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.8254		(11,825,400.00)	Member	Sell
13:50:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7967		(294,917.50)	Client	Sell
13:50:23	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8261		59,130.50	Member	Buy
14:04:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.8254		(23,650,800.00)	Member	Sell
14:04:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.8254		23,650,800.00	Client	Buy
14:29:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.9847		11,984.70	Member	Buy
14:29:19	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.9847		(11,984.70)	Client	Sell
15:32:54	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9940		(11,994,000.00)	Member	Sell
16:02:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9940		(11,994,000.00)	Member	Sell
16:02:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.9940		11,994,000.00	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
16:18:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	12.0188		240,376.00	Member	Buy
16:18:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8300		(236,600.00)	Client	Sell
16:21:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8350		59,175.00	Member	Buy
16:21:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8350		(59,175.00)	Client	Sell
16:23:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.8400		(23,680.00)	Client	Sell
16:23:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.8400		23,680.00	Member	Buy
16:26:32	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	12.0311		60,155.50	Member	Buy
16:26:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8423		(59,211.50)	Client	Sell
16:34:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8365		11,836.50	Member	Buy
16:34:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.8365		(11,836.50)	Client	Sell
16:40:20	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	12.0388		180,582.00	Member	Buy
16:40:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.8500		(59,250.00)	Client	Sell
16:40:20	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8500		(118,500.00)	Client	Sell
16:43:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8466		118,466.00	Member	Buy
16:43:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.8466		(118,466.00)	Client	Sell
16:51:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.8391		473,564.00	Client	Buy
16:51:14	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.0278		481,112.00	Member	Buy
16:51:14	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	12.0278		(481,112.00)	Client	Sell
16:59:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8623		237,246.00	Member	Buy
16:59:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.8623		(237,246.00)	Client	Sell
17:14:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.8254		11,825,400.00	Client	Buy
17:14:01	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.8254		(11,825,400.00)	Member	Sell
17:30:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	510	510,000	11.7750		6,005,250.00	Client	Buy
17:30:13	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	510	510,000	11.7750		(6,005,250.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	999	999,000	11.7650		(11,753,235.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	111	111,000	11.8650		(1,317,015.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	522	522,000	11.7650		(6,141,330.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	801	801,000	11.7650		(9,423,765.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,017	1,017,000	11.7650		(11,965,005.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,110	1,110,000	11.7750		13,070,250.00	Client	Buy
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	580	580,000	11.7750		6,829,500.00	Client	Buy
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	113	113,000	11.8650		(1,340,745.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	890	890,000	11.7750		10,479,750.00	Client	Buy
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	89	89,000	11.8650		(1,055,985.00)	Member	Sell
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,130	1,130,000	11.7750		13,305,750.00	Client	Buy
17:31:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	58	58,000	11.8650		(688,170.00)	Member	Sell
<b>Total Futures</b>					<b>49</b>		<b>19,920</b>	<b>19,920,000</b>			<b>235 853 703.80</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>49</b>		<b>19,920</b>	<b>19,920,000</b>			<b>235,853,703.80</b>		
14:51:06	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	11.8080		(59,040,000.00)	Member	Sell
14:51:34	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	11.8080		(59,040,000.00)	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
14:51:34	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	50	5,000,000	11.8080		59,040,000.00	Client	Buy
<b>Total Futures</b>					<b>2</b>		<b>75</b>	<b>7,500,000</b>			<b>88 560 000.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>75</b>	<b>7,500,000</b>			<b>88,560,000.00</b>		
11:04:17	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	14	14,000	18.2679		255,750.60	Member	Buy
11:04:17	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	14	14,000	18.2679		(255,750.60)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>14</b>	<b>14,000</b>			<b>255 750.60</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>14</b>	<b>14,000</b>			<b>255,750.60</b>		
9:53:11	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	45	45,000	14.1894		(638,523.00)	Member	Sell
9:53:11	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	45	45,000	14.1894		638,523.00	Client	Buy
10:01:02	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3,500	3,500,000	14.1851		49,647,850.00	Member	Buy
11:47:01	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.4700		(2,894,000.00)	Member	Sell
11:47:01	€ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.4700		2,894,000.00	Client	Buy
14:28:46	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.2313		(2,846,260.00)	Member	Sell
14:28:46	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	14.2313		2,846,260.00	Client	Buy
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	921	921,000	14.1851		(13,064,477.10)	Client	Sell
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	921	921,000	14.1851		13,064,477.10	Member	Buy
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	738	738,000	14.1851		(10,468,603.80)	Client	Sell
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	937	937,000	14.1851		13,291,438.70	Member	Buy
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	738	738,000	14.1851		10,468,603.80	Member	Buy
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	481	481,000	14.1851		(6,823,033.10)	Client	Sell
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	937	937,000	14.1851		(13,291,438.70)	Client	Sell
17:29:32	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	481	481,000	14.1851		6,823,033.10	Member	Buy
17:30:05	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	423	423,000	14.1851		(6,000,297.30)	Client	Sell
17:30:05	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	423	423,000	14.1851		6,000,297.30	Member	Buy
<b>Total Futures</b>					<b>9</b>		<b>5,695</b>	<b>5,695,000</b>			<b>80 850 558.00</b>		
<b>Total Options</b>													
<b>Total for € / R Foreign Exchange Future</b>					<b>9</b>		<b>5,695</b>	<b>5,695,000</b>			<b>80,850,558.00</b>		
<b>Total Futures</b>					<b>60</b>		<b>25,704</b>	<b>33,129,000</b>			<b>405 520 012.40</b>		
<b>Total Options</b>													
<b>Grand Total for all Instruments</b>					<b>60</b>		<b>25,704</b>	<b>33,129,000</b>			<b>405,520,012.40</b>		