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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 25/04/2014

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
8:38:54	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7340		(1,073,400.00)	Client	Sell
8:38:54	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7340		1,073,400.00	Member	Buy
9:09:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	66	66,000	10.8950		(719,070.00)	Client	Sell
9:09:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	66	66,000	10.8950		719,070.00	Member	Buy
9:13:32	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7406		(10,740.60)	Member	Sell
9:13:32	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7406		10,740.60	Member	Buy
9:13:37	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7384		(21,476.80)	Client	Sell
9:13:37	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7384		21,476.80	Member	Buy
9:15:05	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7319		10,731.90	Member	Buy
9:15:05	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7319		(10,731.90)	Member	Sell
9:24:32	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7362		107,362.00	Member	Buy
9:24:32	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7362		(107,362.00)	Client	Sell
9:25:34	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7376		(21,475.20)	Client	Sell
9:25:34	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7376		21,475.20	Member	Buy
9:35:26	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7300		21,460.00	Member	Buy
9:35:26	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	10.7300		(21,460.00)	Client	Sell
9:35:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9000		(10,900.00)	Client	Sell
9:35:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9000		10,900.00	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
9:35:37	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7323		(1,073,230.00)	Client	Sell
9:35:37	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7323		1,073,230.00	Member	Buy
10:03:12	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7313		1,073,130.00	Member	Buy
10:03:12	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7313		(1,073,130.00)	Client	Sell
10:15:33	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7315		53,657.50	Client	Buy
10:15:33	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7315		(53,657.50)	Member	Sell
10:45:34	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7270		107,270.00	Client	Buy
10:45:34	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7270		(107,270.00)	Member	Sell
10:50:35	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	9,500	9,500,000	310.4000		(2,948,800,000.00)	Member	Sell
10:50:35	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3,658	3,658,000	10.7123		39,185,593.40	Member	Buy
10:50:35	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	9,500	9,500,000	98.6000		936,700,000.00	Member	Buy
10:50:35	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	58	58,000	10.7123		(621,313.40)	Member	Sell
11:06:30	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	58	58,000	10.7241		621,997.80	Member	Buy
11:06:30	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	58	58,000	10.7241		(621,997.80)	Member	Sell
11:18:39	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0585		5,529,250.00	Member	Buy
11:52:02	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7128		214,256.00	Member	Buy
11:52:02	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7128		(214,256.00)	Client	Sell
12:24:38	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	42	42,000	10.7165		450,093.00	Member	Buy
12:24:38	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	42	42,000	10.7165		(450,093.00)	Client	Sell
12:37:18	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7075		535,375.00	Member	Buy
12:37:18	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.7075		(535,375.00)	Client	Sell
13:29:27	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7253		5,362,650.00	Member	Buy
13:29:27	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7253		(5,362,650.00)	Member	Sell
13:29:42	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.7261		(2,145,220.00)	Member	Sell
13:29:42	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.7261		2,145,220.00	Member	Buy
13:29:57	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.7260		(2,145,200.00)	Member	Sell
13:29:57	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	10.7260		2,145,200.00	Member	Buy
13:41:45	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.7239		32,171.70	Member	Buy
13:41:45	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.7239		(32,171.70)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,254	1,254,000	88.6000		(111,104,400.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	76	76,000	88.6000		(6,733,600.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	615	615,000	88.6000		54,489,000.00	Member	Buy
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	107	107,000	88.6000		(9,480,200.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	2,500	2,500,000	88.6000		221,500,000.00	Member	Buy
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,524	1,524,000	88.6000		(135,026,400.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,000	1,000,000	88.6000		(88,600,000.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,254	1,254,000	88.6000		111,104,400.00	Member	Buy
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	76	76,000	88.6000		6,733,600.00	Member	Buy
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,524	1,524,000	88.6000		135,026,400.00	Member	Buy
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	107	107,000	88.6000		9,480,200.00	Member	Buy
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	615	615,000	88.6000		(54,489,000.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	2,500	2,500,000	88.6000		(221,500,000.00)	Client	Sell
13:58:06	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,000	1,000,000	88.6000		88,600,000.00	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
13:58:07	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	388	388,000	88.6000		34,376,800.00	Member	Buy
13:58:07	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,592	1,592,000	88.6000		(141,051,200.00)	Client	Sell
13:58:07	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	388	388,000	88.6000		(34,376,800.00)	Client	Sell
13:58:07	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	1,592	1,592,000	88.6000		141,051,200.00	Member	Buy
13:58:07	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	444	444,000	88.6000		(39,338,400.00)	Client	Sell
13:58:07	\$ / R 13/06/2014	Foreign Exchange Future	C	11.00	1	1,000	444	444,000	88.6000		39,338,400.00	Member	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	615	615,000	320.4000		197,046,000.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,000	1,000,000	320.4000		(320,400,000.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	107	107,000	320.4000		(34,282,800.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	76	76,000	320.4000		(24,350,400.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	2,500	2,500,000	320.4000		801,000,000.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	444	444,000	320.4000		(142,257,600.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,254	1,254,000	320.4000		(401,781,600.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,592	1,592,000	320.4000		510,076,800.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	388	388,000	320.4000		124,315,200.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	388	388,000	320.4000		(124,315,200.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	615	615,000	320.4000		(197,046,000.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	76	76,000	320.4000		24,350,400.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,524	1,524,000	320.4000		488,289,600.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	444	444,000	320.4000		142,257,600.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,524	1,524,000	320.4000		(488,289,600.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	2,500	2,500,000	320.4000		(801,000,000.00)	Member	Sell
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,254	1,254,000	320.4000		401,781,600.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	107	107,000	320.4000		34,282,800.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,000	1,000,000	320.4000		320,400,000.00	Client	Buy
13:59:43	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,592	1,592,000	320.4000		(510,076,800.00)	Member	Sell
14:14:12	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7356		(107,356.00)	Client	Sell
14:14:12	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7356		107,356.00	Member	Buy
14:16:53	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0800		5,540,000.00	Member	Buy
14:38:07	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0800		(5,540,000.00)	Member	Sell
14:38:07	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0746		5,537,300.00	Member	Buy
14:51:39	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.0746		(5,537,300.00)	Member	Sell
14:56:13	\$ / R 11/12/2014	Any day expiry		0.00	1	1,000	500	500,000	11.0746		5,537,300.00	Member	Buy
14:58:04	\$ / R 11/12/2014	Any day expiry		0.00	1	1,000	500	500,000	11.0746		5,537,300.00	Member	Buy
14:58:04	\$ / R 11/12/2014	Any day expiry		0.00	1	1,000	500	500,000	11.0746		(5,537,300.00)	Client	Sell
15:01:27	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	176	176,000	10.7329		1,888,990.40	Member	Buy
15:43:09	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	176	176,000	10.7218		1,887,036.80	Member	Buy
15:43:09	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	176	176,000	10.7218		(1,887,036.80)	Client	Sell
16:00:07	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7288		(107,288.00)	Member	Sell
16:00:07	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7288		107,288.00	Client	Buy
16:06:20	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7296		(53,648.00)	Member	Sell
16:06:20	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.7296		53,648.00	Client	Buy
16:12:41	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7228		107,228.00	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
16:12:41	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.7228		(107,228.00)	Client	Sell
16:18:49	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7203		268,007.50	Member	Buy
16:18:49	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7203		(268,007.50)	Client	Sell
16:41:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	66	66,000	10.8869		(718,535.40)	Member	Sell
16:41:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	66	66,000	10.8869		718,535.40	Member	Buy
16:47:57	\$ / R 13/06/2014	Foreign Exchange Future	C	10.50	1	1,000	1,000	1,000,000	311.0000		(311,000,000.00)	Member	Sell
16:47:57	\$ / R 13/06/2014	Foreign Exchange Future	C	10.96	1	1,000	3,000	3,000,000	103.6700		311,010,000.00	Member	Buy
16:57:27	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.7311		(85,848.80)	Member	Sell
16:57:27	\$ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	8	8,000	10.7311		85,848.80	Client	Buy
17:28:18	\$ / R 13/06/2014	Foreign Exchange Future	C	10.96	1	1,000	3,000	3,000,000	103.6700		(311,010,000.00)	Client	Sell
17:28:18	\$ / R 13/06/2014	Foreign Exchange Future	C	10.96	1	1,000	3,000	3,000,000	103.6700		311,010,000.00	Member	Buy
18:02:05	\$ / R 25/04/2014	Any day expiry		0.00	1	1,000	500	500,000	10.6468		(5,323,400.00)	Member	Sell
18:02:05	\$ / R 25/04/2014	Any day expiry		0.00	1	1,000	500	500,000	10.6468		5,323,400.00	Client	Buy
<b>Total Futures</b>					<b>36</b>		<b>6,229</b>	<b>6,229,000</b>			<b>67 465 039.60</b>		
<b>Total Options</b>					<b>23</b>		<b>33,500</b>	<b>33,500,000</b>			<b>6 450 265 000.00</b>		
<b>Total for \$ / R Any day expiry</b>					<b>59</b>		<b>39,729</b>	<b>39,729,000</b>			<b>6,517,730,039.60</b>		
10:55:09	\$ / R MAXI 13/06/2014	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	10.7245		16,086,750.00	Member	Buy
10:55:31	\$ / R MAXI 13/06/2014	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	10.7245		16,086,750.00	Member	Buy
10:55:31	\$ / R MAXI 13/06/2014	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	10.7245		(16,086,750.00)	Client	Sell
<b>Total Futures</b>					<b>2</b>		<b>23</b>	<b>2,250,000</b>			<b>24 130 125.00</b>		
<b>Total Options</b>													
<b>Total for \$ / R MAXI Foreign Exchange Future</b>					<b>2</b>		<b>23</b>	<b>2,250,000</b>			<b>24,130,125.00</b>		
9:24:32	£ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	18.0334		54,100.20	Member	Buy
9:24:32	£ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	18.0334		(54,100.20)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>3</b>	<b>3,000</b>			<b>54 100.20</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>3</b>	<b>3,000</b>			<b>54,100.20</b>		
12:08:30	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	14.8475		3,711,875.00	Member	Buy
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	78	78,000	14.8475		(1,158,105.00)	Client	Sell
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	94	94,000	14.8475		(1,395,665.00)	Client	Sell
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.8475		(296,950.00)	Client	Sell
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	94	94,000	14.8475		1,395,665.00	Member	Buy
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	58	58,000	14.8475		861,155.00	Member	Buy
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	78	78,000	14.8475		1,158,105.00	Member	Buy
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	58	58,000	14.8475		(861,155.00)	Client	Sell
12:09:55	€ / R 13/06/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	14.8475		296,950.00	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
Total Futures					5		375	375,000			5 567 812.50		
Total Options													
Total for € / R Foreign Exchange Future					5		375	375,000			5,567,812.50		
Total Futures					43		6,630	8,857,000			97 217 077.30		
Total Options					23		33,500	33,500,000			6 450 265 000.00		
<b>Grand Total for all Instruments</b>					<b>66</b>		<b>40,130</b>	<b>42,357,000</b>			<b>6,547,482,077.30</b>		