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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 07/07/2014

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
9:18:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9068		109,068.00	Member	Buy
9:18:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9068		(109,068.00)	Client	Sell
9:33:12	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.0883		(99,794.70)	Member	Sell
9:34:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.9066		(98,159.40)	Member	Sell
9:34:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	10.9066		98,159.40	Client	Buy
9:34:44	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.0883		99,794.70	Member	Buy
9:57:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.9268		163,902.00	Member	Buy
9:57:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	10.9268		(163,902.00)	Client	Sell
9:57:20	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9300		109,300.00	Member	Buy
9:57:20	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9300		(109,300.00)	Client	Sell
10:06:18	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9255		(1,092,550.00)	Client	Sell
10:06:18	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.9255		1,092,550.00	Member	Buy
10:11:00	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9361		273,402.50	Member	Buy
10:20:14	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9400		(109,400.00)	Client	Sell
10:20:14	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	10.9400		109,400.00	Member	Buy
10:20:24	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1200		(111,200.00)	Client	Sell
10:20:24	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1200		111,200.00	Member	Buy
10:25:12	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1225		5,561,250.00	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
10:32:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9499		218,998.00	Member	Buy
10:32:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9507		(5,475,350.00)	Member	Sell
10:32:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9499		(218,998.00)	Client	Sell
10:32:54	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9507		5,475,350.00	Member	Buy
10:34:09	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1298		111,298.00	Member	Buy
10:34:09	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1298		(111,298.00)	Client	Sell
10:36:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9464		10,946.40	Member	Buy
10:46:05	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1153		100,037.70	Member	Buy
10:46:05	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.1153		(100,037.70)	Member	Sell
11:00:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9385		10,938.50	Client	Buy
11:01:46	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	24	24,000	10.9385		(262,524.00)	Member	Sell
11:01:46	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	24	24,000	10.9385		262,524.00	Client	Buy
11:12:03	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9287		273,217.50	Member	Buy
11:17:23	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9356		10,935.60	Member	Buy
11:17:23	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9356		(10,935.60)	Client	Sell
11:24:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	470	470,000	10.9312		5,137,664.00	Member	Buy
11:24:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	470	470,000	10.9312		(5,137,664.00)	Member	Sell
11:26:20	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1116		(1,111,160.00)	Member	Sell
11:26:20	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1116		1,111,160.00	Member	Buy
11:37:40	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9277		(218,554.00)	Member	Sell
11:37:40	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.9277		218,554.00	Client	Buy
11:41:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	470	470,000	10.9261		5,135,267.00	Member	Buy
11:41:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	470	470,000	10.9261		(5,135,267.00)	Member	Sell
11:52:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.9382		(32,814.60)	Client	Sell
11:52:22	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9300		10,930.00	Client	Buy
11:52:48	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1068		5,553,400.00	Member	Buy
11:53:18	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	11	11,000	10.9300		(120,230.00)	Member	Sell
11:53:18	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	11	11,000	10.9300		120,230.00	Client	Buy
11:58:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9244		273,110.00	Client	Buy
11:58:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9250		(819,375.00)	Member	Sell
11:58:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.9250		819,375.00	Client	Buy
12:17:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.9288		54,644.00	Client	Buy
12:17:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	10.9288		(54,644.00)	Member	Sell
12:49:58	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9294		(546,470.00)	Client	Sell
12:49:58	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9294		546,470.00	Member	Buy
13:28:00	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9287		(273,217.50)	Client	Sell
13:28:00	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.9287		273,217.50	Member	Buy
14:29:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	450	450,000	11.4725		(5,162,625.00)	Client	Sell
14:29:53	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	450	450,000	11.4725		5,162,625.00	Member	Buy
14:47:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.2860		2,257,200.00	Member	Buy
14:47:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	310	310,000	11.2859		3,498,629.00	Member	Buy
14:47:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	510	510,000	11.2859		(5,755,809.00)	Client	Sell
15:35:38	\$ / R 07/07/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	10.8140		54,070,000.00	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
15:35:38	\$ / R 07/07/2014	Any day expiry		0.00	1	1,000	5,000	5,000,000	10.8140		(54,070,000.00)	Client	Sell
16:11:38	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9100		(10,910.00)	Member	Sell
16:11:38	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.9100		10,910.00	Client	Buy
16:15:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9063		(545,315.00)	Client	Sell
16:15:07	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.9063		545,315.00	Member	Buy
16:53:36	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0921		77,644.70	Member	Buy
16:53:36	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	11.0921		(77,644.70)	Client	Sell
16:57:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.9203		(76,442.10)	Member	Sell
16:57:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	7	7,000	10.9203		76,442.10	Client	Buy

Total Futures **35** **8,529** **8,528,500** **93 187 859.45**

Total Options

Total for \$ / R Foreign Exchange Future **35** **8,529** **8,528,500** **93,187,859.45**

10:29:14	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	7	700,000	10.9490		(7,664,300.00)	Member	Sell
10:29:35	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	3	300,000	10.9490		(3,284,700.00)	Member	Sell
10:29:36	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	4	400,000	10.9490		(4,379,600.00)	Member	Sell
10:29:36	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	4	400,000	10.9490		4,379,600.00	Client	Buy
11:19:48	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	13	1,300,000	10.9360		(14,216,800.00)	Member	Sell
11:20:05	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	10.9360		6,561,600.00	Client	Buy
11:20:05	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	7	700,000	10.9360		(7,655,200.00)	Member	Sell
11:20:05	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	10.9360		(6,561,600.00)	Member	Sell
11:20:05	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	7	700,000	10.9360		7,655,200.00	Client	Buy
11:24:33	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9317		5,465,850.00	Member	Buy
11:24:33	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9317		(5,465,850.00)	Member	Sell
12:09:03	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	15	1,500,000	10.9275		(16,391,250.00)	Member	Sell
12:09:56	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	7	700,000	10.9275		7,649,250.00	Client	Buy
12:09:56	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	8	800,000	10.9275		(8,742,000.00)	Member	Sell
12:09:56	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	7	700,000	10.9275		(7,649,250.00)	Member	Sell
12:09:56	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	8	800,000	10.9275		8,742,000.00	Client	Buy
14:59:10	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	3	300,000	10.9490		3,284,700.00	Client	Buy

Total Futures **9** **58** **5,750,000** **62 874 375.00**

Total Options

Total for \$ / R MAXI Foreign Exchange Future **9** **58** **5,750,000** **62,874,375.00**

9:20:21	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	18.6908		(18,690,800.00)	Member	Sell
9:20:21	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	18.6908		18,690,800.00	Member	Buy
9:27:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.6891		1,868,910.00	Client	Buy
9:27:53	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.6891		(1,868,910.00)	Member	Sell
9:41:18	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	18.6900		(280,350.00)	Member	Sell
9:41:18	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	18.6900		280,350.00	Client	Buy
10:20:30	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.7500		(93,750.00)	Client	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
10:20:30	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.7500		93,750.00	Member	Buy
10:42:28	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	985	985,000	18.7430		(18,461,855.00)	Member	Sell
10:42:28	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	985	985,000	18.7430		18,461,855.00	Member	Buy
10:44:38	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.7440		187,440.00	Member	Buy
10:44:38	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.7440		(187,440.00)	Client	Sell
12:52:09	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	18.7080		318,036.00	Client	Buy
12:52:09	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	17	17,000	18.7080		(318,036.00)	Member	Sell
13:56:32	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	18.7145		(935,725.00)	Member	Sell
13:56:32	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	18.7145		935,725.00	Client	Buy
Total Futures					8		2,182	2,182,000			40 836 866.00		
Total Options													
Total for £ / R Foreign Exchange Future					8		2,182	2,182,000			40,836,866.00		
9:12:19	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.0696		1,506,960.00	Member	Buy
9:12:19	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.0696		(1,506,960.00)	Member	Sell
9:27:47	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.8176		1,481,760.00	Client	Buy
9:27:47	€ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	14.8176		(1,481,760.00)	Member	Sell
9:49:37	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	147	147,000	15.0755		(2,216,098.50)	Member	Sell
9:49:37	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	795	795,000	15.0755		(11,985,022.50)	Member	Sell
9:49:37	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	795	795,000	15.0755		11,985,022.50	Client	Buy
9:49:37	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	147	147,000	15.0755		2,216,098.50	Client	Buy
9:50:44	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	76	76,000	15.0755		1,145,738.00	Client	Buy
9:50:44	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	76	76,000	15.0755		(1,145,738.00)	Member	Sell
Total Futures					5		1,218	1,218,000			18 335 579.00		
Total Options													
Total for € / R Foreign Exchange Future					5		1,218	1,218,000			18,335,579.00		
9:28:00	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.1490		1,014,900.00	Client	Buy
9:28:00	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.1490		(1,014,900.00)	Member	Sell
9:57:20	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.1800		2,545,000.00	Member	Buy
9:57:20	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.1800		(2,545,000.00)	Member	Sell
Total Futures					2		350	350,000			3 559 900.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		350	350,000			3,559,900.00		
Total Futures					59		12,336	18,028,500			218 794 579.45		
Total Options													
Grand Total for all Instruments					59		12,336	18,028,500			218,794,579.45		