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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 18/07/2014

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
8:04:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8070		(540,350.00)	Member	Sell
8:33:09	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.8461		(54,230,500.00)	Member	Sell
8:33:09	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5,000	5,000,000	10.8461		54,230,500.00	Client	Buy
8:33:38	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.8461		(10,846,100.00)	Member	Sell
8:37:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8070		(540,350.00)	Client	Sell
8:37:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8070		540,350.00	Member	Buy
8:37:16	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8070		540,350.00	Member	Buy
8:51:30	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.8461		10,846,100.00	Client	Buy
8:51:30	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	10.8461		(10,846,100.00)	Member	Sell
9:02:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8132		540,660.00	Member	Buy
9:02:11	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8132		(540,660.00)	Client	Sell
9:06:06	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9949		5,497,450.00	Member	Buy
9:06:06	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9949		(5,497,450.00)	Member	Sell
9:06:07	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1768		2,235,360.00	Member	Buy
9:06:07	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.1768		(2,235,360.00)	Member	Sell
9:06:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3603		2,272,060.00	Member	Buy
9:06:08	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.3603		(2,272,060.00)	Member	Sell
9:15:32	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8092		1,080,920.00	Member	Buy

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9:15:32	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.8092		(1,080,920.00)	Client	Sell
9:23:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7982		(1,079,820.00)	Member	Sell
9:23:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7982		1,079,820.00	Client	Buy
9:47:12	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7956		(5,397,800.00)	Member	Sell
9:49:47	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	450	450,000	10.7956		(4,858,020.00)	Member	Sell
9:49:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.8026		5,401,300.00	Client	Buy
9:49:57	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	50	50,000	10.8656		(543,280.00)	Member	Sell
10:18:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.7961		3,778,635.00	Member	Buy
10:18:31	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.7961		(3,778,635.00)	Member	Sell
10:35:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7961		(215,922.00)	Member	Sell
10:35:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7961		215,922.00	Client	Buy
10:39:03	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9628		5,481,400.00	Member	Buy
10:39:03	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.9628		(5,481,400.00)	Member	Sell
10:44:32	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7950		(215,900.00)	Member	Sell
10:44:32	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	10.7950		215,900.00	Client	Buy
10:48:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.7925		(3,777,375.00)	Member	Sell
10:48:13	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.7925		3,777,375.00	Member	Buy
10:56:28	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7845		(2,696,125.00)	Member	Sell
10:58:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	77	77,000	10.7777		(829,882.90)	Member	Sell
11:02:48	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7807		(5,390,350.00)	Member	Sell
11:03:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	518	518,000	11.1228		5,761,610.40	Member	Buy
11:03:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	518	518,000	11.1228		(5,761,610.40)	Client	Sell
11:07:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7945		(2,698,625.00)	Member	Sell
11:07:10	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.7945		2,698,625.00	Client	Buy
11:11:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7907		5,395,350.00	Client	Buy
11:11:33	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	10.7907		(5,395,350.00)	Member	Sell
11:25:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1290		55,645.00	Member	Buy
11:25:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1290		(55,645.00)	Client	Sell
11:44:26	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7966		(269,915.00)	Member	Sell
11:53:45	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.8000		3,780,000.00	Member	Buy
12:50:48	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	10.7900		(3,237,000.00)	Member	Sell
13:32:20	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.7732		(32,319.60)	Member	Sell
13:32:20	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	10.7732		32,319.60	Client	Buy
13:32:56	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7700		(10,770.00)	Member	Sell
13:32:56	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	10.7700		10,770.00	Client	Buy
13:57:19	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	750	750,000	10.7746		(8,080,950.00)	Member	Sell
13:59:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	10.8746		(815,595.00)	Member	Sell
13:59:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	750	750,000	10.7846		8,088,450.00	Client	Buy
13:59:53	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	675	675,000	10.7746		(7,272,855.00)	Member	Sell
14:53:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7755		(269,387.50)	Member	Sell
14:53:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7755		269,387.50	Client	Buy
14:54:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7735		(1,077,350.00)	Member	Sell
14:54:34	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	10.7735		1,077,350.00	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
16:00:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7815		(269,537.50)	Member	Sell
16:00:04	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	10.7815		269,537.50	Client	Buy
16:09:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.7940		(431,760.00)	Member	Sell
16:09:52	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	10.7940		431,760.00	Client	Buy
17:08:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.8000		3,780,000.00	Member	Buy
17:08:55	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	350	350,000	10.8000		(3,780,000.00)	Client	Sell
17:09:01	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	377	377,000	10.7875		4,066,887.50	Client	Buy
17:09:01	\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	377	377,000	10.7875		(4,066,887.50)	Member	Sell
Total Futures					35		13,810	13,810,000			149 935 855.95		
Total Options													
Total for \$ / R Foreign Exchange Future					35		13,810	13,810,000			149,935,855.95		
10:18:31	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7966		5,398,300.00	Member	Buy
10:18:31	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7966		(5,398,300.00)	Member	Sell
10:35:13	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9648		(5,482,400.00)	Member	Sell
10:35:13	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.9648		5,482,400.00	Member	Buy
10:58:10	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7776		5,388,800.00	Member	Buy
10:58:10	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	10.7776		(5,388,800.00)	Member	Sell
13:46:40	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7782		10,778,200.00	Member	Buy
13:46:40	\$ / R MAXI 15/09/2014	Foreign Exchange Future		0.00	1	100,000	10	1,000,000	10.7782		(10,778,200.00)	Member	Sell
Total Futures					4		25	2,500,000			27 047 700.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					4		25	2,500,000			27,047,700.00		
9:20:17	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	18.4398		(368,796.00)	Member	Sell
9:20:17	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	18.4398		368,796.00	Client	Buy
10:35:13	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.4645		(4,616,125.00)	Member	Sell
10:35:13	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	18.4645		4,616,125.00	Member	Buy
11:24:10	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	18.7056		(18,705.60)	Member	Sell
11:24:10	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	18.7056		18,705.60	Member	Buy
11:44:33	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4476		184,476.00	Client	Buy
11:44:33	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4476		(184,476.00)	Member	Sell
11:45:44	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4486		(184,486.00)	Member	Sell
11:45:44	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	18.4486		184,486.00	Client	Buy
16:56:23	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.3588		(91,794.00)	Member	Sell
16:56:23	£ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.3588		91,794.00	Client	Buy
Total Futures					6		296	296,000			5 464 382.60		
Total Options													
Total for £ / R Foreign Exchange Future					6		296	296,000			5,464,382.60		

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
9:06:07	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.1300		1,513,000.00	Member	Buy
9:06:07	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	15.1300		(1,513,000.00)	Member	Sell
Total Futures					1		100	100,000			1 513 000.00		
Total Options													
Total for € / R Foreign Exchange Future					1		100	100,000			1,513,000.00		
10:37:48	AU\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.1840		(2,546,000.00)	Member	Sell
10:37:48	AU\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.1840		2,546,000.00	Member	Buy
10:44:46	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.0900		(2,522,500.00)	Member	Sell
10:44:46	AU\$ / R 15/09/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	10.0900		2,522,500.00	Member	Buy
Total Futures					2		500	500,000			5 068 500.00		
Total Options													
Total for AU\$ / R Foreign Exchange Future					2		500	500,000			5,068,500.00		
Total Futures					48		14,731	17,206,000			189 029 438.55		
Total Options													
Grand Total for all Instruments					48		14,731	17,206,000			189,029,438.55		