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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 17/10/2014

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
9:05:45	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	34	34,000	11.2298		(381,813.20)	Client	Sell
9:05:45	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	34	34,000	11.2298		381,813.20	Member	Buy
9:42:24	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.2056		(280,140.00)	Client	Sell
9:42:24	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.2056		280,140.00	Member	Buy
9:45:08	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.2100		280,250.00	Member	Buy
9:45:08	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.2100		(280,250.00)	Member	Sell
9:55:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5700		(115,700.00)	Member	Sell
9:55:36	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.5700		115,700.00	Client	Buy
10:56:34	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.1801		(223,602.00)	Member	Sell
10:56:34	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.1801		223,602.00	Client	Buy
11:44:51	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	475	475,000	11.1745		5,307,887.50	Member	Buy
11:44:51	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	475	475,000	11.1745		(5,307,887.50)	Member	Sell
11:55:10	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1830		11,183.00	Client	Buy
11:55:10	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1830		(11,183.00)	Member	Sell
12:52:07	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	475	475,000	11.1700		(5,305,750.00)	Member	Sell
12:52:07	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	475	475,000	11.1700		5,305,750.00	Member	Buy
12:59:35	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1730		5,586,500.00	Member	Buy
12:59:35	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.1730		(5,586,500.00)	Member	Sell

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13:13:45	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	77	77,000	11.1777		860,682.90	Member	Buy
13:14:08	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1871		(55,935.50)	Member	Sell
13:28:46	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.1837		(223,674.00)	Member	Sell
13:29:17	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.1842		838,815.00	Client	Buy
13:29:17	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	75	75,000	11.1842		(838,815.00)	Member	Sell
13:42:58	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1825		111,825.00	Client	Buy
13:42:58	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1825		(111,825.00)	Member	Sell
13:44:09	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.2316		(22,463,200.00)	Client	Sell
14:58:12	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	264	264,000	11.2110		(2,959,704.00)	Member	Sell
14:58:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	18	18,000	11.2036		201,664.80	Member	Buy
14:58:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	18	18,000	11.2036		(201,664.80)	Client	Sell
15:01:31	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	264	264,000	11.2110		2,959,704.00	Client	Buy
15:01:31	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	264	264,000	11.2110		(2,959,704.00)	Member	Sell
16:02:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	453	453,000	11.3740		(5,152,422.00)	Client	Sell
16:02:09	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	453	453,000	11.3740		5,152,422.00	Member	Buy
16:10:45	\$ / R 20/10/2014	Any day expiry		0.00	1	1,000	856	856,000	11.1115		(9,511,444.00)	Member	Sell
16:10:45	\$ / R 20/10/2014	Any day expiry		0.00	1	1,000	856	856,000	11.1115		9,511,444.00	Client	Buy
16:26:48	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	201	201,000	11.5825		(2,328,082.50)	Member	Sell
16:28:43	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	201	201,000	11.5825		(2,328,082.50)	Member	Sell
16:28:43	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	201	201,000	11.5825		2,328,082.50	Client	Buy
16:59:52	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	77	77,000	11.1777		860,682.90	Member	Buy
Total Futures					20		4,764	4,764,000			53 472 763.90		
Total Options													
Total for \$ / R Foreign Exchange Future					20		4,764	4,764,000			53,472,763.90		
16:33:29	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	11.3774		(5,688,700.00)	Member	Sell
16:33:29	\$ / R MAXI 16/03/2015	Foreign Exchange Future		0.00	1	100,000	5	500,000	11.3774		5,688,700.00	Member	Buy
16:33:30	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	11.1974		(5,598,700.00)	Member	Sell
16:33:30	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	11.1974		5,598,700.00	Member	Buy
Total Futures					2		10	1,000,000			11 287 400.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					2		10	1,000,000			11,287,400.00		
16:34:32	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.2955		14,295.50	Member	Buy
16:34:32	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	14.2955		(14,295.50)	Client	Sell
Total Futures					1		1	1,000			14 295.50		
Total Options													
Total for € / R Foreign Exchange Future					1		1	1,000			14,295.50		
11:00:58	QUANTO € / \$ 12/12/20	Foreign Exchange Future		0.00	1	10,000	20	200,000	1.2840		256,800.00	Member	Buy

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11:02:58	QUANTO € / \$ 12/12/20	Foreign Exchange Future		0.00	1	10,000	20	200,000	1.2840		(256,800.00)	Client	Sell
11:02:58	QUANTO € / \$ 12/12/20	Foreign Exchange Future		0.00	1	10,000	20	200,000	1.2840		256,800.00	Member	Buy
Total Futures					2		30	300,000			385,200.00		
Total Options													
Total for QUANTO € / \$ Foreign Exchange Future					2		30	300,000			385,200.00		

Total Futures					24		4,805	6,065,000			65,159,659.40		
Total Options													
Grand Total for all Instruments					24		4,805	6,065,000			65,159,659.40		