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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 04/11/2014

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
9:17:46	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.1300		(445,200.00)	Client	Sell
9:17:46	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.1300		445,200.00	Client	Buy
9:20:08	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1244		(55,622.00)	Client	Sell
9:20:08	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.1244		55,622.00	Member	Buy
9:39:37	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.1249		33,374.70	Client	Buy
9:39:37	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.1249		(33,374.70)	Member	Sell
10:00:52	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.1065		333,195.00	Member	Buy
10:00:52	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.1065		(333,195.00)	Client	Sell
10:33:25	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.1153		333,459.00	Member	Buy
11:01:28	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	11.1000		44,400,000.00	Member	Buy
11:01:28	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	4,000	4,000,000	11.1000		(44,400,000.00)	Member	Sell
11:12:22	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	111	111,000	11.1111		1,233,332.10	Member	Buy
11:25:56	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.1515		11,151,500.00	Member	Buy
11:33:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	885	885,000	11.2840		9,986,340.00	Member	Buy
11:33:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	885	885,000	11.2840		(9,986,340.00)	Client	Sell
11:34:22	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1090		111,090.00	Member	Buy
11:34:22	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1090		(111,090.00)	Client	Sell
12:23:26	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	13	13,000	11.1198		144,557.40	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
12:23:26	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	13	13,000	11.1198		(144,557.40)	Member	Sell
12:23:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.2979		395,426.50	Client	Buy
12:23:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	35	35,000	11.2979		(395,426.50)	Member	Sell
12:59:49	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1200		1,112,000.00	Member	Buy
13:12:05	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.1300		1,113,000.00	Member	Buy
13:41:15	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1208		111,208.00	Member	Buy
13:41:15	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.1208		(111,208.00)	Client	Sell
13:43:57	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	220	220,000	11.1197		2,446,334.00	Member	Buy
13:43:57	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	220	220,000	11.1197		(2,446,334.00)	Client	Sell
13:45:28	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	230	230,000	11.1190		2,557,370.00	Member	Buy
13:45:28	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	230	230,000	11.1190		(2,557,370.00)	Client	Sell
14:52:48	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1301		11,130.10	Member	Buy
14:52:48	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.1301		(11,130.10)	Client	Sell
15:32:36	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.1183		133,419.60	Member	Buy
15:32:36	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	12	12,000	11.1183		(133,419.60)	Client	Sell
15:35:47	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.1210		(889,680.00)	Member	Sell
15:35:47	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	80	80,000	11.1210		889,680.00	Client	Buy
16:05:58	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	122	122,000	11.1222		1,356,908.40	Member	Buy
16:26:55	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,087	1,087,000	11.1317		12,100,157.90	Member	Buy
16:32:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.1225		166,837.50	Member	Buy
16:32:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.1225		(166,837.50)	Client	Sell
16:43:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.1341		(167,011.50)	Member	Sell
16:43:59	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.1341		167,011.50	Client	Buy
16:59:44	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.1400		22,280.00	Client	Buy
17:00:26	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,087	1,087,000	11.1317		12,100,157.90	Member	Buy
17:00:26	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,087	1,087,000	11.1317		(12,100,157.90)	Client	Sell
17:01:40	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	465	465,000	11.1203		5,170,939.50	Member	Buy
17:01:40	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	465	465,000	11.1203		(5,170,939.50)	Client	Sell
17:36:55	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.1265		(16,689,750.00)	Member	Sell
17:39:56	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,350	1,350,000	11.1265		(15,020,775.00)	Member	Sell
17:39:56	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	150	150,000	11.2265		(1,683,975.00)	Member	Sell
17:39:56	\$ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.1365		16,704,750.00	Client	Buy
18:02:35	\$ / R 04/11/2014	Any day expiry		0.00	1	1,000	8,000	8,000,000	11.0584		(88,467,200.00)	Client	Sell
18:02:35	\$ / R 04/11/2014	Any day expiry		0.00	1	1,000	8,000	8,000,000	11.0584		88,467,200.00	Member	Buy

Total Futures 26 18,682 18,682,000 207 387 037.40

Total Options

Total for \$ / R Any day expiry 26 18,682 18,682,000 207,387,037.40

9:14:40	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	11.1252		(5,562,600.00)	Member	Sell
9:14:40	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	5	500,000	11.1252		5,562,600.00	Member	Buy
9:47:59	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	4	400,000	11.1042		(4,441,680.00)	Member	Sell
9:47:59	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1046		(6,662,760.00)	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
9:47:59	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	4	400,000	11.1042		4,441,680.00	Member	Buy
9:47:59	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1046		6,662,760.00	Member	Buy
10:15:00	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1034		(6,662,040.00)	Member	Sell
10:15:00	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1034		6,662,040.00	Member	Buy
10:57:18	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	4	400,000	11.0990		(4,439,600.00)	Member	Sell
10:57:18	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	4	400,000	11.0990		4,439,600.00	Member	Buy
13:04:12	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.1163		(3,334,890.00)	Member	Sell
13:04:12	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1161		(6,669,660.00)	Member	Sell
13:04:12	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1161		6,669,660.00	Member	Buy
13:04:12	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.1163		3,334,890.00	Member	Buy
13:06:17	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.1155		(1,111,550.00)	Member	Sell
13:06:17	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.1155		1,111,550.00	Member	Buy
13:51:36	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.1220		(3,336,600.00)	Member	Sell
13:51:36	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	3	300,000	11.1220		3,336,600.00	Member	Buy
14:12:46	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1275		(6,676,500.00)	Member	Sell
14:12:46	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	6	600,000	11.1275		6,676,500.00	Member	Buy
14:14:37	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.1263		(1,112,630.00)	Member	Sell
14:14:37	\$ / R MAXI 12/12/2014	Foreign Exchange Future		0.00	1	100,000	1	100,000	11.1263		1,112,630.00	Member	Buy
Total Futures					11		45	4,500,000			50 010 510.00		
Total Options													
Total for \$ / R MAXI Foreign Exchange Future					11		45	4,500,000			50,010,510.00		
9:14:40	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.7890		(3,557,800.00)	Member	Sell
9:14:40	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.7890		3,557,800.00	Member	Buy
10:01:12	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	17.7536		(17,753,600.00)	Member	Sell
10:02:40	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.7580		(355,160.00)	Member	Sell
10:02:40	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	20	20,000	17.7580		355,160.00	Member	Buy
10:02:40	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	17.7594		(8,879,700.00)	Member	Sell
10:04:23	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	17.7558		(8,877,900.00)	Member	Sell
10:04:23	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.7550		(177,550.00)	Member	Sell
10:04:23	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.7550		177,550.00	Member	Buy
10:04:45	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	500	500,000	17.7551		(8,877,550.00)	Member	Sell
10:11:42	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	250	250,000	17.8055		(4,451,375.00)	Member	Sell
10:11:42	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2,500	2,500,000	17.7605		44,401,250.00	Client	Buy
10:11:48	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	2,250	2,250,000	17.7555		(39,949,875.00)	Member	Sell
11:30:01	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.7636		3,552,720.00	Member	Buy
11:30:01	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.7636		(3,552,720.00)	Member	Sell
11:36:13	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.7675		(3,553,500.00)	Member	Sell
11:36:13	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	200	200,000	17.7675		3,553,500.00	Member	Buy
13:40:32	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.7754		177,754.00	Member	Buy
13:40:32	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	17.7754		(177,754.00)	Client	Sell
16:30:14	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	17.7984		(5,339,520.00)	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
16:30:14	£ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	300	300,000	17.7984		5,339,520.00	Member	Buy
Total Futures					11		4,690	4,690,000			83 309 629.00		
Total Options													
Total for £ / R Foreign Exchange Future					11		4,690	4,690,000			83,309,629.00		
14:00:47	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9308		139,308.00	Member	Buy
14:00:47	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	10	10,000	13.9308		(139,308.00)	Client	Sell
14:44:18	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.6588		73,294.00	Client	Buy
14:44:18	€ / R 14/09/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	14.6588		(73,294.00)	Member	Sell
14:45:04	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9349		13,934.90	Client	Buy
14:45:04	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	1	1,000	13.9349		(13,934.90)	Member	Sell
15:33:44	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9378		(1,393,780.00)	Member	Sell
15:33:44	€ / R 12/12/2014	Foreign Exchange Future		0.00	1	1,000	100	100,000	13.9378		1,393,780.00	Client	Buy
Total Futures					4		116	116,000			1 620 316.90		
Total Options													
Total for € / R Foreign Exchange Future					4		116	116,000			1,620,316.90		
Total Futures					52		23,533	27,988,000			342 327 493.30		
Total Options													
Grand Total for all Instruments					52		23,533	27,988,000			342,327,493.30		