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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 29/12/2014

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
8:47:48	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7378		11,737,800.00	Member	Buy
8:47:48	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7378		23,475,600.00	Member	Buy
8:53:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7378		23,475,600.00	Member	Buy
8:53:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7378		(23,475,600.00)	Client	Sell
8:55:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7840		(47,136.00)	Member	Sell
9:01:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.7652		(352,956.00)	Member	Sell
9:01:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	30	30,000	11.7652		352,956.00	Client	Buy
9:08:31	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	46	46,000	11.7342		(539,773.20)	Client	Sell
9:08:31	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	46	46,000	11.7342		539,773.20	Member	Buy
9:23:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7378		(11,737,800.00)	Client	Sell
9:23:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7378		11,737,800.00	Member	Buy
9:48:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7382		35,214.60	Member	Buy
9:48:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7382		(35,214.60)	Client	Sell
9:52:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.9351		11,935.10	Member	Buy
9:52:05	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.9351		(11,935.10)	Client	Sell
9:58:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7403		11,740,300.00	Member	Buy
9:58:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7403		(11,740,300.00)	Client	Sell
10:16:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	8,955	8,955,000	11.7566		(105,280,353.00)	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
10:16:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	8,955	8,955,000	11.7566		105,280,353.00	Member	Buy
10:22:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	94	94,000	11.7645		(1,105,863.00)	Member	Sell
10:22:33	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	94	94,000	11.7645		1,105,863.00	Client	Buy
10:25:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7640		235,280.00	Client	Buy
10:25:04	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7640		(235,280.00)	Member	Sell
10:40:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.7595		(70,557.00)	Member	Sell
10:40:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	6	6,000	11.7595		70,557.00	Client	Buy
11:30:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.9350		(107,415.00)	Member	Sell
11:30:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7480		(234,960.00)	Member	Sell
11:30:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	20	20,000	11.7480		234,960.00	Client	Buy
11:30:00	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	9	9,000	11.9350		107,415.00	Client	Buy
11:30:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7465		(46,986.00)	Member	Sell
11:30:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7475		(23,495.00)	Member	Sell
11:30:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7475		23,495.00	Client	Buy
11:30:05	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7465		46,986.00	Client	Buy
11:30:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7465		(23,493.00)	Member	Sell
11:30:10	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7465		23,493.00	Client	Buy
12:23:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	33	33,000	11.7602		(388,086.60)	Member	Sell
12:23:28	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	33	33,000	11.7602		388,086.60	Client	Buy
12:32:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7840		47,136.00	Client	Buy
12:32:11	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7840		(47,136.00)	Member	Sell
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7355		(23,471.00)	Client	Sell
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7850		(23,570.00)	Member	Sell
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7900		(23,580.00)	Member	Sell
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7900		23,580.00	Client	Buy
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7702		(23,540.40)	Client	Sell
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7702		23,540.40	Member	Buy
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7850		23,570.00	Client	Buy
12:37:47	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7355		23,471.00	Member	Buy
13:29:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.7767		176,650.50	Client	Buy
13:29:51	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	15	15,000	11.7767		(176,650.50)	Member	Sell
13:38:42	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	3,000	3,000,000	325.0000		(975,000,000.00)	Member	Sell
13:38:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	11.5449		34,634,700.00	Member	Buy
13:41:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7701		(294,252.50)	Member	Sell
13:41:00	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	25	25,000	11.7701		294,252.50	Client	Buy
13:53:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7470		(5,873,500.00)	Member	Sell
13:53:32	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7470		5,873,500.00	Member	Buy
15:46:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.5449		(17,317,350.00)	Client	Sell
15:46:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.5449		11,544,900.00	Member	Buy
15:46:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.5449		(5,772,450.00)	Client	Sell
15:46:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,500	1,500,000	11.5449		17,317,350.00	Member	Buy
15:46:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.5449		(11,544,900.00)	Client	Sell
15:46:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.5449		5,772,450.00	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
15:46:59	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	500	500,000	325.0000		(162,500,000.00)	Member	Sell
15:46:59	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	1,000	1,000,000	325.0000		(325,000,000.00)	Member	Sell
15:46:59	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	1,000	1,000,000	325.0000		325,000,000.00	Client	Buy
15:46:59	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	1,500	1,500,000	325.0000		487,500,000.00	Client	Buy
15:46:59	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	500	500,000	325.0000		162,500,000.00	Client	Buy
15:46:59	\$ / R 16/03/2015	Foreign Exchange Future	C	11.25	1	1,000	1,500	1,500,000	325.0000		(487,500,000.00)	Member	Sell
16:46:23	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2,716	2,716,000	11.9475		(32,449,410.00)	Member	Sell
17:06:34	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2,716	2,716,000	11.9545		(32,468,422.00)	Member	Sell
17:06:34	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	2,716	2,716,000	11.9545		32,468,422.00	Client	Buy
Total Futures					32		23,853	23,853,000			280 171 212.90		
Total Options					4		4,500	4,500,000			1 462 500 000.00		
Total for \$ / R Foreign Exchange Future					35		28,353	28,353,000			1,742,671,212.90		
9:37:02	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.2755		(91,377.50)	Member	Sell
9:37:02	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	18.2755		91,377.50	Client	Buy
Total Futures					1		5	5,000			91 377.50		
Total Options													
Total for £ / R Foreign Exchange Future					1		5	5,000			91,377.50		
16:49:48	¥ / R 12/06/2015	Foreign Exchange Future		0.00	1	100,000	3,269	326,900,000	0.0992		32,435,018.00	Member	Buy
17:06:12	¥ / R 12/06/2015	Foreign Exchange Future		0.00	1	100,000	3,269	326,900,000	0.0991		32,412,135.00	Member	Buy
17:06:12	¥ / R 12/06/2015	Foreign Exchange Future		0.00	1	100,000	3,269	326,900,000	0.0991		(32,412,135.00)	Client	Sell
Total Futures					2		4,904	490,350,000			48 629 644.00		
Total Options													
Total for ¥ / R Foreign Exchange Future					2		4,904	490,350,000			48,629,644.00		
13:15:15	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3574		143,574.00	Member	Buy
13:15:15	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	14.3574		(143,574.00)	Client	Sell
16:30:11	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.3638		(28,727.60)	Member	Sell
16:30:11	€ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	14.3638		28,727.60	Client	Buy
Total Futures					2		12	12,000			172 301.60		
Total Options													
Total for € / R Foreign Exchange Future					2		12	12,000			172,301.60		
Total Futures					36		28,774	514,220,000			329 064 536.00		
Total Options					4		4,500	4,500,000			1 462 500 000.00		
Grand Total for all Instruments					40		33,274	518,720,000			1,791,564,536.00		