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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MATCHED TRADES

REPORT FOR 30/12/2014

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
8:28:06	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.8140		(47,256.00)	Client	Sell
8:46:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7980		(23,596,000.00)	Member	Sell
8:46:26	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7980		(11,798,000.00)	Member	Sell
8:57:41	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7980		(23,596,000.00)	Member	Sell
9:04:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7505		5,875,250.00	Member	Buy
9:04:46	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	500	500,000	11.7505		(5,875,250.00)	Member	Sell
9:08:25	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	200	200,000	11.7949		(2,358,980.00)	Member	Sell
9:09:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7989		589,945.00	Client	Buy
9:09:53	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7989		(589,945.00)	Member	Sell
9:17:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7980		(11,798,000.00)	Member	Sell
9:17:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1,000	1,000,000	11.7980		11,798,000.00	Client	Buy
9:38:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7897		3,536,910.00	Client	Buy
9:38:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7793		(1,177,930.00)	Member	Sell
9:47:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7700		(117,700.00)	Member	Sell
9:47:08	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7700		117,700.00	Client	Buy
9:49:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7748		(47,099.20)	Member	Sell
9:49:45	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.7748		47,099.20	Client	Buy
10:05:48	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7600		(588,000.00)	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
10:05:48	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	50	50,000	11.7600		588,000.00	Client	Buy
10:13:43	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3,000	3,000,000	11.6114		34,834,200.00	Member	Buy
10:59:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7601		35,280.30	Member	Buy
10:59:49	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	3	3,000	11.7601		(35,280.30)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	646	646,000	11.6114		7,500,964.40	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	45	45,000	11.6114		(522,513.00)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	233	233,000	11.6114		2,705,456.20	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	281	281,000	11.6114		3,262,803.40	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	542	542,000	11.6114		6,293,378.80	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	955	955,000	11.6114		11,088,887.00	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	267	267,000	11.6114		3,100,243.80	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	955	955,000	11.6114		(11,088,887.00)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	233	233,000	11.6114		(2,705,456.20)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	267	267,000	11.6114		(3,100,243.80)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	646	646,000	11.6114		(7,500,964.40)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	281	281,000	11.6114		(3,262,803.40)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	542	542,000	11.6114		(6,293,378.80)	Client	Sell
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	45	45,000	11.6114		522,513.00	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	31	31,000	11.6114		359,953.40	Member	Buy
11:28:36	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	31	31,000	11.6114		(359,953.40)	Client	Sell
11:51:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7685		1,176,850.00	Client	Buy
11:51:17	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7685		(1,176,850.00)	Member	Sell
12:41:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7700		117,700.00	Client	Buy
12:41:15	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	10	10,000	11.7700		(117,700.00)	Client	Sell
12:42:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.7700		470,800.00	Member	Buy
12:42:21	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	40	40,000	11.7700		(470,800.00)	Client	Sell
12:55:31	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7750		1,177,500.00	Member	Buy
12:55:31	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	11.7750		(1,177,500.00)	Client	Sell
13:23:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7700		58,850.00	Client	Buy
13:23:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7700		(58,850.00)	Member	Sell
13:35:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7800		(23,560.00)	Client	Sell
13:35:30	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7800		23,560.00	Member	Buy
13:40:50	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2,000	2,000,000	11.7980		23,596,000.00	Client	Buy
13:53:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7800		58,900.00	Client	Buy
13:53:38	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	5	5,000	11.7800		(58,900.00)	Member	Sell
14:05:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	90	90,000	11.7678		1,059,102.00	Member	Buy
14:05:37	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	90	90,000	11.7678		(1,059,102.00)	Client	Sell
14:41:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7661		(11,766.10)	Member	Sell
14:41:42	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7661		11,766.10	Client	Buy
16:05:03	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.9300		(47,720.00)	Member	Sell
16:05:03	\$ / R 12/06/2015	Foreign Exchange Future		0.00	1	1,000	4	4,000	11.9300		47,720.00	Client	Buy
16:06:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7450		(11,745.00)	Member	Sell
16:06:27	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7450		11,745.00	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
16:31:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7415		(11,741.50)	Member	Sell
16:31:35	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7415		11,741.50	Client	Buy
16:40:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7412		(11,741.20)	Member	Sell
16:40:44	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	11.7412		11,741.20	Client	Buy
16:52:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7288		23,457.60	Member	Buy
16:52:39	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	2	2,000	11.7288		(23,457.60)	Client	Sell
16:55:19	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7243		(3,517,290.00)	Client	Sell
16:55:19	\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	300	300,000	11.7243		3,517,290.00	Member	Buy
<b>Total Futures</b>					<b>35</b>		<b>10,581</b>	<b>10,581,000</b>			<b>123 934 835.90</b>		
<b>Total Options</b>													
<b>Total for \$ / R Foreign Exchange Future</b>					<b>35</b>		<b>10,581</b>	<b>10,581,000</b>			<b>123,934,835.90</b>		
11:50:56	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.2636		1,826,360.00	Client	Buy
11:50:56	£ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	100	100,000	18.2636		(1,826,360.00)	Member	Sell
<b>Total Futures</b>					<b>1</b>		<b>100</b>	<b>100,000</b>			<b>1 826 360.00</b>		
<b>Total Options</b>													
<b>Total for £ / R Foreign Exchange Future</b>					<b>1</b>		<b>100</b>	<b>100,000</b>			<b>1,826,360.00</b>		
15:32:25	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.5513		9,551.30	Member	Buy
15:32:25	AU\$ / R 16/03/2015	Foreign Exchange Future		0.00	1	1,000	1	1,000	9.5513		(9,551.30)	Client	Sell
<b>Total Futures</b>					<b>1</b>		<b>1</b>	<b>1,000</b>			<b>9 551.30</b>		
<b>Total Options</b>													
<b>Total for AU\$ / R Foreign Exchange Future</b>					<b>1</b>		<b>1</b>	<b>1,000</b>			<b>9,551.30</b>		
9:19:48	QUANTO € / \$ 16/03/20	Foreign Exchange Future		0.00	1	10,000	1	10,000	1.2150		(12,150.00)	Client	Sell
9:19:48	QUANTO € / \$ 16/03/20	Foreign Exchange Future		0.00	1	10,000	1	10,000	1.2150		12,150.00	Member	Buy
<b>Total Futures</b>					<b>1</b>		<b>1</b>	<b>10,000</b>			<b>12 150.00</b>		
<b>Total Options</b>													
<b>Total for QUANTO € / \$ Foreign Exchange Future</b>					<b>1</b>		<b>1</b>	<b>10,000</b>			<b>12,150.00</b>		
<b>Total Futures</b>					<b>38</b>		<b>10,683</b>	<b>10,692,000</b>			<b>125 782 897.20</b>		
<b>Total Options</b>													
<b>Grand Total for all Instruments</b>					<b>38</b>		<b>10,683</b>	<b>10,692,000</b>			<b>125,782,897.20</b>		