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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/07/2015

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
14:50:19	IGOV	On 06/08/2015			Index Future	1	300,000	0.00	Member	Buy
14:50:19	IGOV	On 06/08/2015			Index Future	1	300,000	0.00	Client	Sell
Total for IGOV Index Future						**2**	**600,000**	**0.00**		
17:04:20	R186	On 05/11/2015	8.50	Put	Bond Future	1	466,600,000	0.00	Member	Buy
17:04:20	R186	On 05/11/2015	8.55	Put	Bond Future	1	466,700,000	0.00	Member	Buy
17:04:20	R186	On 05/11/2015	8.45	Put	Bond Future	1	466,700,000	0.00	Member	Buy
17:04:20	R186	On 05/11/2015	8.50	Put	Bond Future	1	466,600,000	0.00	Member	Sell
17:04:20	R186	On 05/11/2015	8.45	Put	Bond Future	1	466,700,000	0.00	Member	Sell
17:04:20	R186	On 05/11/2015	8.55	Put	Bond Future	1	466,700,000	0.00	Member	Sell
17:10:02	R186	On 05/11/2015			Bond Future	1	420,000,000	0.00	Member	Buy
17:10:02	R186	On 05/11/2015			Bond Future	1	420,000,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future					**8**	**3,640,000,000**	**0.00**	
Grand Total for all Instruments					**10**	**3,640,600,000**	**0.00**	