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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:25:16	R186	On 04/02/2016		Bond Future	1	15,800,000	0.00 Member	Buy
10:25:16	R186	On 04/02/2016		Bond Future	1	20,000,000	0.00 Member	Sell
10:32:11	R186	On 04/02/2016		Bond Future	1	15,800,000	0.00 Member	Sell
10:32:11	R186	On 04/02/2016		Bond Future	1	15,800,000	0.00 Client	Buy
10:32:11	R186	On 04/02/2016		Bond Future	1	4,200,000	0.00 Client	Buy
10:32:11	R186	On 04/02/2016		Bond Future	1	4,200,000	0.00 Member	Buy
10:32:11	R186	On 04/02/2016		Bond Future	1	4,200,000	0.00 Member	Sell
Total for R186 Bond Future					7	80,000,000	0.00	
10:25:16	R213	On 04/02/2016		Bond Future	1	50,000,000	0.00 Member	Buy
10:25:16	R213	On 04/02/2016		Bond Future	1	50,000,000	0.00 Member	Sell
10:32:30	R213	On 04/02/2016		Bond Future	1	50,000,000	0.00 Client	Buy
10:32:30	R213	On 04/02/2016		Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				4	200,000,000		0.00
	Grand Total for all Instruments				11	280,000,000		0.00