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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:57	R2048	On 04/02/2016		Bond Future	1	600,000	0.00 Member	Buy
10:31:57	R2048	On 04/02/2016		Bond Future	1	600,000	0.00 Member	Sell
11:00:38	R2048	On 04/02/2016		Bond Future	1	600,000	0.00 Client	Buy
11:00:38	R2048	On 04/02/2016		Bond Future	1	600,000	0.00 Member	Sell
Total for R2048 Bond Future					4	2,400,000	0.00	
10:35:54	R207	On 04/02/2016		Bond Future	1	5,600,000	0.00 Member	Buy
10:35:54	R207	On 04/02/2016		Bond Future	1	16,800,000	0.00 Member	Sell
11:01:44	R207	On 04/02/2016		Bond Future	1	6,900,000	0.00 Member	Buy
11:01:44	R207	On 04/02/2016		Bond Future	1	4,300,000	0.00 Member	Buy
11:01:44	R207	On 04/02/2016		Bond Future	1	5,600,000	0.00 Member	Sell
11:01:44	R207	On 04/02/2016		Bond Future	1	4,300,000	0.00 Client	Buy
11:01:44	R207	On 04/02/2016		Bond Future	1	6,900,000	0.00 Client	Buy
11:01:44	R207	On 04/02/2016		Bond Future	1	6,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:01:44	R207	On 04/02/2016			Bond Future	1	4,300,000	0.00 Member	Sell
11:01:44	R207	On 04/02/2016			Bond Future	1	5,600,000	0.00 Client	Buy
Total for R207 Bond Future						10	67,200,000	0.00	
9:14:52	R214	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Buy
9:14:52	R214	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
11:00:56	R214	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
11:00:56	R214	On 04/02/2016			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R214 Bond Future						4	60,000,000	0.00	
Grand Total for all Instruments						18	129,600,000	0.00	