



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 13/12/2019 TO: 13/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	\$ / R On 13 December 2019			Foreign Exchange Future	14.75260			14.75260	0
13/12/2019	\$ / R On 13 December 2019	16.55	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.11	C	Foreign Exchange Future	0.64260			0.64260	0
13/12/2019	\$ / R On 13 December 2019	16.25	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	11.89	C	Foreign Exchange Future	2.86260			2.86260	0
13/12/2019	\$ / R On 13 December 2019	17.02	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.00	C	Foreign Exchange Future	0.75260			0.75260	0
13/12/2019	\$ / R On 13 December 2019	13.66	C	Foreign Exchange Future	1.09260			1.09260	0
13/12/2019	\$ / R On 13 December 2019	15.82	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.13	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.37	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	12.87	C	Foreign Exchange Future	1.88260			1.88260	0
13/12/2019	\$ / R On 13 December 2019	13.94	C	Foreign Exchange Future	0.81260			0.81260	0
13/12/2019	\$ / R On 13 December 2019	17.38	C	Foreign Exchange Future	0.00000			0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	\$ / R On 13 December 2019	15.81	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	13.80	C	Foreign Exchange Future	0.95260			0.95260	0
13/12/2019	\$ / R On 13 December 2019	20.00	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.99	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.10	C	Foreign Exchange Future	0.65260			0.65260	0
13/12/2019	\$ / R On 13 December 2019	16.35	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.20	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.07	C	Foreign Exchange Future	0.68260			0.68260	0
13/12/2019	\$ / R On 13 December 2019	13.00	C	Foreign Exchange Future	1.75260			1.75260	0
13/12/2019	\$ / R On 13 December 2019	16.85	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	15.80	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	13.03	C	Foreign Exchange Future	1.72260			1.72260	0
13/12/2019	\$ / R On 13 December 2019	14.12	C	Foreign Exchange Future	0.63260			0.63260	0
13/12/2019	\$ / R On 13 December 2019	14.08	C	Foreign Exchange Future	0.67260			0.67260	0
13/12/2019	\$ / R On 13 December 2019	14.41	C	Foreign Exchange Future	0.34260			0.34264	0
13/12/2019	\$ / R On 13 December 2019	13.80	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.35	P	Foreign Exchange Future	1.59740			1.59740	0
13/12/2019	\$ / R On 13 December 2019	12.87	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.99	P	Foreign Exchange Future	2.23740			2.23740	0
13/12/2019	\$ / R On 13 December 2019	16.13	P	Foreign Exchange Future	1.37740			1.37740	0
13/12/2019	\$ / R On 13 December 2019	16.37	P	Foreign Exchange Future	1.61740			1.61740	0
13/12/2019	\$ / R On 13 December 2019	17.38	P	Foreign Exchange Future	2.62740			2.62740	0
13/12/2019	\$ / R On 13 December 2019	15.81	P	Foreign Exchange Future	1.05740			1.05740	0
13/12/2019	\$ / R On 13 December 2019	14.07	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	20.00	P	Foreign Exchange Future	5.24740			5.24740	0
13/12/2019	\$ / R On 13 December 2019	16.20	P	Foreign Exchange Future	1.44740			1.44740	0
13/12/2019	\$ / R On 13 December 2019	14.10	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	13.00	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.85	P	Foreign Exchange Future	2.09740			2.09740	0
13/12/2019	\$ / R On 13 December 2019	15.80	P	Foreign Exchange Future	1.04740			1.04740	0
13/12/2019	\$ / R On 13 December 2019	14.41	P	Foreign Exchange Future	0.00000			0.00004	0
13/12/2019	\$ / R On 13 December 2019	14.08	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	13.03	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.12	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.55	P	Foreign Exchange Future	1.79740			1.79740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	\$ / R On 13 December 2019	15.82	P	Foreign Exchange Future	1.06740			1.06740	0
13/12/2019	\$ / R On 13 December 2019	13.66	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.00	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	16.25	P	Foreign Exchange Future	1.49740			1.49740	0
13/12/2019	\$ / R On 13 December 2019	11.89	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	14.11	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	13.94	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R On 13 December 2019	17.02	P	Foreign Exchange Future	2.26740			2.26740	0
13/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
13/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00001			0.00001	0
13/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00005			0.00008	0
13/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00190			0.00235	0
13/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.60928			0.61168	0
13/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.56575			0.56851	0
13/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
13/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.03035			0.03311	0
13/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26465			2.26468	0
13/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
13/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.02388			0.02628	0
13/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65461			2.65461	0
13/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42650			1.42695	0
13/12/2019	\$ / R On 02 January 2020			Any day expiry	14.78910			14.78910	0
13/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29944			1.29953	0
13/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00034			0.00043	0
13/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
13/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.31349			1.31412	0
13/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.01109			0.01172	0
13/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
13/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.48071			0.48342	0
13/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.36561			0.36832	0
13/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
13/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.34662			1.34753	0
13/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.03602			0.03693	0
13/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
13/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.68797			0.69020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87602			1.87635	0
13/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01594			3.01594	0
13/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.06790			0.06925	0
13/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.75527			0.75738	0
13/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.23604			0.23838	0
13/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.02523			0.02595	0
13/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.24094			0.24329	0
13/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.05292			0.05408	0
13/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.60336			0.60573	0
13/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.23848			0.24083	0
13/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.02153			0.02218	0
13/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.21852			1.21974	0
13/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97299			1.97324	0
13/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.75146			1.75191	0
13/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.08527			0.08680	0
13/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.03155			1.03312	0
13/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.94014			0.94248	0
13/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82933			2.83005	0
13/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.95200			1.95335	0
13/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.22937			0.23148	0
13/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00709			0.00734	0
13/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.07262			0.07384	0
13/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.93258			0.93493	0
13/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.33746			0.33983	0
13/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.16702			2.16818	0
13/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.97563			2.97628	0
13/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.11565			0.11722	0
13/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.75937			1.76090	0
13/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01556			0.01601	0
13/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.27207			0.27430	0
13/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00004			0.00004	0
13/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.01012			0.01045	0
13/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.92504			0.92739	0
13/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
13/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.38499			1.38602	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.06779			0.06882	0
13/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
13/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.41708			1.41815	0
13/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.09838			0.09945	0
13/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
13/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.47235			1.47343	0
13/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.13635			0.13743	0
13/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
13/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.16867			0.17005	0
13/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.64896			0.65084	0
13/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19860			3.19867	0
13/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.13003			1.13149	0
13/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.65308			0.65495	0
13/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.64487			0.64675	0
13/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.71728			0.71915	0
13/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00280			0.00287	0
13/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.72907			0.73095	0
13/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.72316			0.72504	0
13/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.28423			0.28569	0
13/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.33287			2.33425	0
13/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
13/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.70014			0.70186	0
13/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.88334			0.88506	0
13/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
13/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.83977			0.84134	0
13/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.83172			0.83329	0
13/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.83574			0.83731	0
13/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.89937			0.90094	0
13/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.91132			0.91289	0
13/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.90534			0.90691	0
13/12/2019	\$ / R MAXI On 13 December 2019			Foreign Exchange Future	14.75260			14.75260	0
13/12/2019	\$ / R MAXI On 13 December 2019	14.01	C	Foreign Exchange Future	0.74260			0.74260	0
13/12/2019	\$ / R MAXI On 13 December 2019	14.02	C	Foreign Exchange Future	0.73260			0.73260	0
13/12/2019	\$ / R MAXI On 13 December 2019	14.03	C	Foreign Exchange Future	0.72260			0.72260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	\$ / R MAXI On 13 December 2019	14.03	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R MAXI On 13 December 2019	14.01	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R MAXI On 13 December 2019	14.02	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
13/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.58743			0.58981	0
13/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.59270			0.59508	0
13/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.59801			0.60039	0
13/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.34211			0.34449	0
13/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.35153			0.35391	0
13/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.34680			0.34918	0
13/12/2019	£ / R On 13 December 2019			Foreign Exchange Future	19.27110			19.27110	0
13/12/2019	£ / R On 13 December 2019	19.97	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	£ / R On 13 December 2019	19.96	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	£ / R On 13 December 2019	22.13	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	£ / R On 13 December 2019	18.75	C	Foreign Exchange Future	0.52110			0.52110	0
13/12/2019	£ / R On 13 December 2019	19.95	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	£ / R On 13 December 2019	19.96	P	Foreign Exchange Future	0.68890			0.68890	0
13/12/2019	£ / R On 13 December 2019	18.75	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	£ / R On 13 December 2019	22.13	P	Foreign Exchange Future	2.85890			2.85890	0
13/12/2019	£ / R On 13 December 2019	19.95	P	Foreign Exchange Future	0.67890			0.67890	0
13/12/2019	£ / R On 13 December 2019	19.97	P	Foreign Exchange Future	0.69890			0.69890	0
13/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
13/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.32217			0.32509	0
13/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.31651			0.31943	0
13/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.31933			0.32225	0
13/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.90100			0.90378	0
13/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.05131			1.05423	0
13/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.04413			1.04705	0
13/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.32580			0.32858	0
13/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.03697			1.03989	0
13/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
13/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.79428			0.79663	0
13/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.79852			0.80088	0
13/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.79005			0.79241	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.92562			0.92798	0
13/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.93138			0.93373	0
13/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.93715			0.93951	0
13/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
13/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.04276			1.04476	0
13/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.04698			1.04898	0
13/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.05120			1.05321	0
13/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.17658			1.17858	0
13/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.17080			1.17281	0
13/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.18236			1.18436	0
13/12/2019	¥ / R On 13 December 2019			Foreign Exchange Future	0.13460			0.13460	0
13/12/2019	¥ / R On 13 December 2019	0.12	C	Foreign Exchange Future	0.01460			0.01460	0
13/12/2019	¥ / R On 13 December 2019	0.13	C	Foreign Exchange Future	0.00460			0.00460	0
13/12/2019	¥ / R On 13 December 2019	0.14	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	¥ / R On 13 December 2019	0.14	P	Foreign Exchange Future	0.00540			0.00540	0
13/12/2019	¥ / R On 13 December 2019	0.12	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	¥ / R On 13 December 2019	0.13	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
13/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00372			0.00374	0
13/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00131			0.00133	0
13/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00890			0.00892	0
13/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00170			0.00172	0
13/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00652			0.00654	0
13/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01411			0.01413	0
13/12/2019	€ / R On 13 December 2019			Foreign Exchange Future	16.76890			16.76890	0
13/12/2019	€ / R On 13 December 2019	18.02	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	14.09	C	Foreign Exchange Future	2.67890			2.67890	0
13/12/2019	€ / R On 13 December 2019	20.62	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	13.73	C	Foreign Exchange Future	3.03890			3.03890	0
13/12/2019	€ / R On 13 December 2019	16.15	C	Foreign Exchange Future	0.61890			0.61890	0
13/12/2019	€ / R On 13 December 2019	15.70	C	Foreign Exchange Future	1.06890			1.06890	0
13/12/2019	€ / R On 13 December 2019	19.80	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	18.03	C	Foreign Exchange Future	0.00000			0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	€ / R On 13 December 2019	15.85	C	Foreign Exchange Future	0.91890			0.91890	0
13/12/2019	€ / R On 13 December 2019	19.79	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	14.23	C	Foreign Exchange Future	2.53890			2.53890	0
13/12/2019	€ / R On 13 December 2019	18.01	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	18.01	P	Foreign Exchange Future	1.24110			1.24110	0
13/12/2019	€ / R On 13 December 2019	14.23	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	15.85	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	19.79	P	Foreign Exchange Future	3.02110			3.02110	0
13/12/2019	€ / R On 13 December 2019	13.73	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	16.15	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	19.80	P	Foreign Exchange Future	3.03110			3.03110	0
13/12/2019	€ / R On 13 December 2019	14.09	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	15.70	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	€ / R On 13 December 2019	18.03	P	Foreign Exchange Future	1.26110			1.26110	0
13/12/2019	€ / R On 13 December 2019	20.62	P	Foreign Exchange Future	3.85110			3.85110	0
13/12/2019	€ / R On 13 December 2019	18.02	P	Foreign Exchange Future	1.25110			1.25110	0
13/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
13/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.35770			0.36108	0
13/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.56940			0.57246	0
13/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.38796			0.39132	0
13/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.42977			0.43309	0
13/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.24200			0.24506	0
13/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.36237			0.36569	0
13/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.41056			0.41392	0
13/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.45030			0.45368	0
13/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
13/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.13921			0.14123	0
13/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.14059			0.14262	0
13/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.14198			0.14402	0
13/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.50429			1.50632	0
13/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.49568			1.49772	0
13/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.51291			1.51493	0
13/12/2019	AU\$ / R On 13 December 2019			Foreign Exchange Future	10.45630			10.45630	0
13/12/2019	AU\$ / R On 13 December 2019	10.90	C	Foreign Exchange Future	0.00000			0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	AU\$ / R On 13 December 2019	10.91	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	AU\$ / R On 13 December 2019	11.00	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	AU\$ / R On 13 December 2019	10.89	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	AU\$ / R On 13 December 2019	10.89	P	Foreign Exchange Future	0.43370			0.43370	0
13/12/2019	AU\$ / R On 13 December 2019	10.90	P	Foreign Exchange Future	0.44370			0.44370	0
13/12/2019	AU\$ / R On 13 December 2019	10.91	P	Foreign Exchange Future	0.45370			0.45370	0
13/12/2019	AU\$ / R On 13 December 2019	11.00	P	Foreign Exchange Future	0.54370			0.54370	0
13/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
13/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.10265			0.10381	0
13/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.10478			0.10595	0
13/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.10695			0.10813	0
13/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.56158			0.56275	0
13/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.55375			0.55493	0
13/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.56945			0.57061	0
13/12/2019	CAD/ R On 13 December 2019			Foreign Exchange Future	11.01030			11.01030	0
13/12/2019	CAD/ R On 13 December 2019	11.55	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CAD/ R On 13 December 2019	11.54	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CAD/ R On 13 December 2019	11.53	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CAD/ R On 13 December 2019	11.55	P	Foreign Exchange Future	0.53970			0.53970	0
13/12/2019	CAD/ R On 13 December 2019	11.53	P	Foreign Exchange Future	0.51970			0.51970	0
13/12/2019	CAD/ R On 13 December 2019	11.54	P	Foreign Exchange Future	0.52970			0.52970	0
13/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
13/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.12640			0.12779	0
13/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.12207			0.12344	0
13/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.12422			0.12560	0
13/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.65392			0.65530	0
13/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.66177			0.66314	0
13/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.64610			0.64749	0
13/12/2019	CHF / R On 13 December 2019			Foreign Exchange Future	14.77310			14.77310	0
13/12/2019	CHF / R On 13 December 2019	15.95	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CHF / R On 13 December 2019	15.96	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CHF / R On 13 December 2019	15.97	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CHF / R On 13 December 2019	15.97	P	Foreign Exchange Future	1.19690			1.19690	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	CHF / R On 13 December 2019	15.95	P	Foreign Exchange Future	1.17690			1.17690	0
13/12/2019	CHF / R On 13 December 2019	15.96	P	Foreign Exchange Future	1.18690			1.18690	0
13/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
13/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.09716			0.09880	0
13/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.09610			0.09773	0
13/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.09824			0.09989	0
13/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.64084			1.64249	0
13/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.64976			1.65140	0
13/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.65870			1.66033	0
13/12/2019	CNH / R On 13 December 2019			Foreign Exchange Future	2.21470			2.21470	0
13/12/2019	CNH / R On 13 December 2019	2.10	C	Foreign Exchange Future	0.11470			0.11470	0
13/12/2019	CNH / R On 13 December 2019	2.11	C	Foreign Exchange Future	0.10470			0.10470	0
13/12/2019	CNH / R On 13 December 2019	2.12	C	Foreign Exchange Future	0.09470			0.09470	0
13/12/2019	CNH / R On 13 December 2019	2.12	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CNH / R On 13 December 2019	2.10	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	CNH / R On 13 December 2019	2.11	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	DKK / R On 13 December 2019			Foreign Exchange Future	2.24950			2.24950	0
13/12/2019	DKK / R On 13 December 2019	2.54	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	DKK / R On 13 December 2019	2.55	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	DKK / R On 13 December 2019	2.53	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	DKK / R On 13 December 2019	2.55	P	Foreign Exchange Future	0.30050			0.30050	0
13/12/2019	DKK / R On 13 December 2019	2.53	P	Foreign Exchange Future	0.28050			0.28050	0
13/12/2019	DKK / R On 13 December 2019	2.54	P	Foreign Exchange Future	0.29050			0.29050	0
13/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
13/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00385			0.00395	0
13/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00424			0.00435	0
13/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00466			0.00478	0
13/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31924			0.31935	0
13/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30966			0.30978	0
13/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32885			0.32895	0
13/12/2019	HK\$/R On 13 December 2019			Foreign Exchange Future	1.88810			1.88810	0
13/12/2019	HK\$/R On 13 December 2019	1.85	C	Foreign Exchange Future	0.03810			0.03812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	HK\$/R On 13 December 2019	1.84	C	Foreign Exchange Future	0.04810			0.04810	0
13/12/2019	HK\$/R On 13 December 2019	1.83	C	Foreign Exchange Future	0.05810			0.05810	0
13/12/2019	HK\$/R On 13 December 2019	1.84	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	HK\$/R On 13 December 2019	1.83	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	HK\$/R On 13 December 2019	1.85	P	Foreign Exchange Future	0.00000			0.00002	0
13/12/2019	KES / R On 13 December 2019			Foreign Exchange Future	0.13910			0.13910	0
13/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
13/12/2019	NOK/R On 13 December 2019			Foreign Exchange Future	1.71570			1.71570	0
13/12/2019	NZ\$ / R On 13 December 2019			Foreign Exchange Future	9.88230			9.88230	0
13/12/2019	NZ\$ / R On 13 December 2019	10.34	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	NZ\$ / R On 13 December 2019	10.36	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	NZ\$ / R On 13 December 2019	10.35	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	NZ\$ / R On 13 December 2019	10.34	P	Foreign Exchange Future	0.45770			0.45770	0
13/12/2019	NZ\$ / R On 13 December 2019	10.36	P	Foreign Exchange Future	0.47770			0.47770	0
13/12/2019	NZ\$ / R On 13 December 2019	10.35	P	Foreign Exchange Future	0.46770			0.46770	0
13/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
13/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.09765			0.09881	0
13/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.09962			0.10079	0
13/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.10162			0.10279	0
13/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.59752			0.59869	0
13/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.61355			0.61471	0
13/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.60552			0.60669	0
13/12/2019	PULA / R On 13 December 2019			Foreign Exchange Future	1.35080			1.35080	0
13/12/2019	PULA / R On 13 December 2019	1.34	C	Foreign Exchange Future	0.01080			0.01080	0
13/12/2019	PULA / R On 13 December 2019	1.35	C	Foreign Exchange Future	0.00080			0.00080	0
13/12/2019	PULA / R On 13 December 2019	1.33	C	Foreign Exchange Future	0.02080			0.02080	0
13/12/2019	PULA / R On 13 December 2019	1.33	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	PULA / R On 13 December 2019	1.34	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	PULA / R On 13 December 2019	1.35	P	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	QUANTO £ / \$ On 13 December 2019			Foreign Exchange Future	1.30630			1.30630	0
13/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/12/2019	QUANTO € / \$ On 13 December 2019			Foreign Exchange Future	1.13670			1.13670	0
13/12/2019	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
13/12/2019	SGD / R On 13 December 2019			Foreign Exchange Future	10.88370			10.88370	0
13/12/2019	SGD / R On 13 December 2019	10.66	C	Foreign Exchange Future	0.22370			0.22372	0
13/12/2019	SGD / R On 13 December 2019	10.68	C	Foreign Exchange Future	0.20370			0.20375	0
13/12/2019	SGD / R On 13 December 2019	10.67	C	Foreign Exchange Future	0.21370			0.21373	0
13/12/2019	SGD / R On 13 December 2019	10.66	P	Foreign Exchange Future	0.00000			0.00002	0
13/12/2019	SGD / R On 13 December 2019	10.68	P	Foreign Exchange Future	0.00000			0.00005	0
13/12/2019	SGD / R On 13 December 2019	10.67	P	Foreign Exchange Future	0.00000			0.00003	0
13/12/2019	TRY / R On 13 December 2019			Foreign Exchange Future	2.14970			2.14970	0
13/12/2019	TRY / R On 13 December 2019	2.28	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	TRY / R On 13 December 2019	2.30	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	TRY / R On 13 December 2019	2.29	C	Foreign Exchange Future	0.00000			0.00000	0
13/12/2019	TRY / R On 13 December 2019	2.29	P	Foreign Exchange Future	0.14030			0.14030	0
13/12/2019	TRY / R On 13 December 2019	2.28	P	Foreign Exchange Future	0.13030			0.13030	0
13/12/2019	TRY / R On 13 December 2019	2.30	P	Foreign Exchange Future	0.15030			0.15030	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>