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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 15/11/2019 TO: 15/11/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	\$ / R On 29-November-19			Any day expiry	14.72710	14.72710			0
15/11/2019	\$ / R On 29-November-19	13.00	C	Any day expiry	1.72710	1.72710			0
15/11/2019	\$ / R On 29-November-19	13.00	P	Any day expiry	0.00000	0.00000			0
15/11/2019	\$ / R On 29-November-19	14.20	C	Any day expiry	0.54671	0.54933			0
15/11/2019	\$ / R On 29-November-19	14.20	P	Any day expiry	0.01961	0.02223			0
15/11/2019	\$ / R On 29-November-19	14.25	C	Any day expiry	0.50287	0.50593			0
15/11/2019	\$ / R On 29-November-19	14.25	P	Any day expiry	0.02577	0.02883			0
15/11/2019	\$ / R On 29-November-19	16.03	C	Any day expiry	0.00111	0.00148			0
15/11/2019	\$ / R On 29-November-19	16.03	P	Any day expiry	1.30401	1.30438			0
15/11/2019	\$ / R On 29-November-19	16.87	C	Any day expiry	0.00001	0.00002			0
15/11/2019	\$ / R On 29-November-19	16.87	P	Any day expiry	2.14291	2.14292			0
15/11/2019	\$ / R On 29-November-19	17.26	C	Any day expiry	0.00000	0.00000			0
15/11/2019	\$ / R On 29-November-19	17.26	P	Any day expiry	2.53290	2.53290			0
15/11/2019	\$ / R On 04-December-19			Any day expiry	14.73620	14.73620			0
15/11/2019	\$ / R On 02-December-19	13.44	C	Any day expiry	1.29262	1.29267			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	\$ / R On 02-December-19	13.44	P	Any day expiry	0.00012	0.00017			0
15/11/2019	\$ / R On 04-December-19	14.84	C	Any day expiry	0.16076	0.16607			0
15/11/2019	\$ / R On 04-December-19	14.84	P	Any day expiry	0.26456	0.26987			0
15/11/2019	\$ / R On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
15/11/2019	\$ / R On 13-December-19	11.89	C	Foreign Exchange Future	2.86260	2.86260			0
15/11/2019	\$ / R On 13-December-19	11.89	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	\$ / R On 13-December-19	12.87	C	Foreign Exchange Future	1.88262	1.88263			0
15/11/2019	\$ / R On 13-December-19	12.87	P	Foreign Exchange Future	0.00002	0.00003			0
15/11/2019	\$ / R On 13-December-19	13.00	C	Foreign Exchange Future	1.75267	1.75269			0
15/11/2019	\$ / R On 13-December-19	13.00	P	Foreign Exchange Future	0.00007	0.00009			0
15/11/2019	\$ / R On 13-December-19	13.03	C	Foreign Exchange Future	1.72268	1.72271			0
15/11/2019	\$ / R On 13-December-19	13.03	P	Foreign Exchange Future	0.00008	0.00011			0
15/11/2019	\$ / R On 13-December-19	13.66	C	Foreign Exchange Future	1.09761	1.09818			0
15/11/2019	\$ / R On 13-December-19	13.66	P	Foreign Exchange Future	0.00501	0.00558			0
15/11/2019	\$ / R On 13-December-19	13.80	C	Foreign Exchange Future	0.96279	0.96375			0
15/11/2019	\$ / R On 13-December-19	13.80	P	Foreign Exchange Future	0.01019	0.01115			0
15/11/2019	\$ / R On 13-December-19	13.94	C	Foreign Exchange Future	0.83187	0.83333			0
15/11/2019	\$ / R On 13-December-19	13.94	P	Foreign Exchange Future	0.01927	0.02073			0
15/11/2019	\$ / R On 13-December-19	14.00	C	Foreign Exchange Future	0.77738	0.77909			0
15/11/2019	\$ / R On 13-December-19	14.00	P	Foreign Exchange Future	0.02478	0.02649			0
15/11/2019	\$ / R On 13-December-19	14.07	C	Foreign Exchange Future	0.71572	0.71775			0
15/11/2019	\$ / R On 13-December-19	14.07	P	Foreign Exchange Future	0.03312	0.03515			0
15/11/2019	\$ / R On 13-December-19	14.08	C	Foreign Exchange Future	0.70707	0.70915			0
15/11/2019	\$ / R On 13-December-19	14.08	P	Foreign Exchange Future	0.03447	0.03655			0
15/11/2019	\$ / R On 13-December-19	14.10	C	Foreign Exchange Future	0.68989	0.69207			0
15/11/2019	\$ / R On 13-December-19	14.10	P	Foreign Exchange Future	0.03729	0.03947			0
15/11/2019	\$ / R On 13-December-19	14.11	C	Foreign Exchange Future	0.68137	0.68359			0
15/11/2019	\$ / R On 13-December-19	14.11	P	Foreign Exchange Future	0.03877	0.04099			0
15/11/2019	\$ / R On 13-December-19	14.12	C	Foreign Exchange Future	0.67289	0.67516			0
15/11/2019	\$ / R On 13-December-19	14.12	P	Foreign Exchange Future	0.04029	0.04256			0
15/11/2019	\$ / R On 13-December-19	14.41	C	Foreign Exchange Future	0.44918	0.45280			0
15/11/2019	\$ / R On 13-December-19	14.41	P	Foreign Exchange Future	0.10658	0.11020			0
15/11/2019	\$ / R On 13-December-19	15.80	C	Foreign Exchange Future	0.02343	0.02523			0
15/11/2019	\$ / R On 13-December-19	15.80	P	Foreign Exchange Future	1.07083	1.07263			0
15/11/2019	\$ / R On 13-December-19	15.81	C	Foreign Exchange Future	0.02283	0.02460			0
15/11/2019	\$ / R On 13-December-19	15.81	P	Foreign Exchange Future	1.08023	1.08200			0
15/11/2019	\$ / R On 13-December-19	15.82	C	Foreign Exchange Future	0.02225	0.02399			0
15/11/2019	\$ / R On 13-December-19	15.82	P	Foreign Exchange Future	1.08965	1.09139			0
15/11/2019	\$ / R On 13-December-19	16.13	C	Foreign Exchange Future	0.00983	0.01085			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	\$ / R On 13-December-19	16.13	P	Foreign Exchange Future	1.38723	1.38825			0
15/11/2019	\$ / R On 13-December-19	16.20	C	Foreign Exchange Future	0.00814	0.00903			0
15/11/2019	\$ / R On 13-December-19	16.20	P	Foreign Exchange Future	1.45554	1.45643			0
15/11/2019	\$ / R On 13-December-19	16.25	C	Foreign Exchange Future	0.00711	0.00792			0
15/11/2019	\$ / R On 13-December-19	16.25	P	Foreign Exchange Future	1.50451	1.50532			0
15/11/2019	\$ / R On 13-December-19	16.35	C	Foreign Exchange Future	0.00536	0.00602			0
15/11/2019	\$ / R On 13-December-19	16.35	P	Foreign Exchange Future	1.60276	1.60342			0
15/11/2019	\$ / R On 13-December-19	16.37	C	Foreign Exchange Future	0.00507	0.00570			0
15/11/2019	\$ / R On 13-December-19	16.37	P	Foreign Exchange Future	1.62247	1.62310			0
15/11/2019	\$ / R On 13-December-19	16.55	C	Foreign Exchange Future	0.00302	0.00345			0
15/11/2019	\$ / R On 13-December-19	16.55	P	Foreign Exchange Future	1.80042	1.80085			0
15/11/2019	\$ / R On 13-December-19	16.85	C	Foreign Exchange Future	0.00126	0.00148			0
15/11/2019	\$ / R On 13-December-19	16.85	P	Foreign Exchange Future	2.09866	2.09888			0
15/11/2019	\$ / R On 13-December-19	16.99	C	Foreign Exchange Future	0.00083	0.00099			0
15/11/2019	\$ / R On 13-December-19	16.99	P	Foreign Exchange Future	2.23823	2.23839			0
15/11/2019	\$ / R On 13-December-19	17.02	C	Foreign Exchange Future	0.00076	0.00091			0
15/11/2019	\$ / R On 13-December-19	17.02	P	Foreign Exchange Future	2.26816	2.26831			0
15/11/2019	\$ / R On 13-December-19	17.38	C	Foreign Exchange Future	0.00026	0.00032			0
15/11/2019	\$ / R On 13-December-19	17.38	P	Foreign Exchange Future	2.62766	2.62772			0
15/11/2019	\$ / R On 13-December-19	20.00	C	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	\$ / R On 13-December-19	20.00	P	Foreign Exchange Future	5.24740	5.24740			0
15/11/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
15/11/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78629	1.78639			0
15/11/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00089	0.00099			0
15/11/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.30894	1.30952			0
15/11/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00984	0.01042			0
15/11/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.67876	0.68115			0
15/11/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.09336	0.09575			0
15/11/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.64168	0.64422			0
15/11/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.10628	0.10882			0
15/11/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.03023	0.03166			0
15/11/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.45483	1.45626			0
15/11/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00607	0.00654			0
15/11/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.27067	2.27114			0
15/11/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00285	0.00311			0
15/11/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.65745	2.65771			0
15/11/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
15/11/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.33482	1.33569			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.03242	0.03329			0
15/11/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
15/11/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.55088	0.55320			0
15/11/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.43578	0.43810			0
15/11/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
15/11/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.37352	1.37452			0
15/11/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.06292	0.06392			0
15/11/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
15/11/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01613	3.01615			0
15/11/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00023	0.00025			0
15/11/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.98148	1.98183			0
15/11/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.01558	0.01593			0
15/11/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.88674	1.88718			0
15/11/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.02084	0.02128			0
15/11/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.76560	1.76616			0
15/11/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.02970	0.03026			0
15/11/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.25291	1.25414			0
15/11/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.10701	0.10824			0
15/11/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.07445	1.07594			0
15/11/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.15855	0.16004			0
15/11/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.81123	0.81313			0
15/11/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.28533	0.28723			0
15/11/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.74693	0.74892			0
15/11/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.33103	0.33302			0
15/11/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.66564	0.66773			0
15/11/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.39974	0.40183			0
15/11/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.30382	0.30595			0
15/11/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.98792	0.99005			0
15/11/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.30121	0.30334			0
15/11/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.99531	0.99745			0
15/11/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.29863	0.30076			0
15/11/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	1.00273	1.00486			0
15/11/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.12883	0.13040			0
15/11/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.80293	1.80450			0
15/11/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.10700	0.10843			0
15/11/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.99110	1.99253			0
15/11/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.08739	0.08868			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.20149	2.20278			0
15/11/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.04811	0.04901			0
15/11/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.85221	2.85311			0
15/11/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.04237	0.04321			0
15/11/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.99647	2.99731			0
15/11/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
15/11/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.41418	1.41523			0
15/11/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.09698	0.09803			0
15/11/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
15/11/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.44708	1.44814			0
15/11/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.12838	0.12944			0
15/11/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
15/11/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.50236	1.50342			0
15/11/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.16636	0.16742			0
15/11/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
15/11/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.20083	3.20092			0
15/11/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00503	0.00512			0
15/11/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.16982	1.17120			0
15/11/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.32402	0.32540			0
15/11/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.70377	0.70551			0
15/11/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.76797	0.76971			0
15/11/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.69970	0.70145			0
15/11/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.77390	0.77565			0
15/11/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.69565	0.69740			0
15/11/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.77985	0.78160			0
15/11/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.20708	0.20845			0
15/11/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.37128	2.37265			0
15/11/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
15/11/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.74688	0.74851			0
15/11/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.93008	0.93171			0
15/11/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
15/11/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.88270	0.88420			0
15/11/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.94230	0.94380			0
15/11/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.87871	0.88020			0
15/11/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.94831	0.94980			0

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15/11/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.87472	0.87622			0
15/11/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.95432	0.95582			0
15/11/2019	\$ / R MAXI On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
15/11/2019	\$ / R MAXI On 13-December-19	14.01	C	Foreign Exchange Future	0.76846	0.77021			0
15/11/2019	\$ / R MAXI On 13-December-19	14.01	P	Foreign Exchange Future	0.02586	0.02761			0
15/11/2019	\$ / R MAXI On 13-December-19	14.02	C	Foreign Exchange Future	0.75957	0.76137			0
15/11/2019	\$ / R MAXI On 13-December-19	14.02	P	Foreign Exchange Future	0.02697	0.02877			0
15/11/2019	\$ / R MAXI On 13-December-19	14.03	C	Foreign Exchange Future	0.75073	0.75257			0
15/11/2019	\$ / R MAXI On 13-December-19	14.03	P	Foreign Exchange Future	0.02813	0.02997			0
15/11/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
15/11/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.66048	0.66257			0
15/11/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.40458	0.40667			0
15/11/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.65535	0.65745			0
15/11/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.40945	0.41155			0
15/11/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.65026	0.65236			0
15/11/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.41436	0.41646			0
15/11/2019	£ / R On 13-December-19			Foreign Exchange Future	19.27110	19.27110			0
15/11/2019	£ / R On 13-December-19	18.75	C	Foreign Exchange Future	0.62898	0.63316			0
15/11/2019	£ / R On 13-December-19	18.75	P	Foreign Exchange Future	0.10788	0.11206			0
15/11/2019	£ / R On 13-December-19	19.95	C	Foreign Exchange Future	0.09163	0.09569			0
15/11/2019	£ / R On 13-December-19	19.95	P	Foreign Exchange Future	0.77053	0.77459			0
15/11/2019	£ / R On 13-December-19	19.96	C	Foreign Exchange Future	0.08980	0.09383			0
15/11/2019	£ / R On 13-December-19	19.96	P	Foreign Exchange Future	0.77870	0.78273			0
15/11/2019	£ / R On 13-December-19	19.97	C	Foreign Exchange Future	0.08800	0.09200			0
15/11/2019	£ / R On 13-December-19	19.97	P	Foreign Exchange Future	0.78690	0.79090			0
15/11/2019	£ / R On 13-December-19	22.13	C	Foreign Exchange Future	0.00039	0.00047			0
15/11/2019	£ / R On 13-December-19	22.13	P	Foreign Exchange Future	2.85929	2.85937			0
15/11/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
15/11/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.97453	0.97701			0
15/11/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.39933	0.40181			0
15/11/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.39998	0.40261			0
15/11/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.11478	1.11741			0
15/11/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.39700	0.39963			0
15/11/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.12180	1.12443			0
15/11/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.39403	0.39666			0
15/11/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.12883	1.13146			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
15/11/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.86218	0.86437			0
15/11/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.98928	0.99147			0
15/11/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.85796	0.86015			0
15/11/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.99506	0.99725			0
15/11/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.85375	0.85594			0
15/11/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	1.00085	1.00304			0
15/11/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
15/11/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.10601	1.10792			0
15/11/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.22561	1.22752			0
15/11/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.10180	1.10371			0
15/11/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.23140	1.23331			0
15/11/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.09760	1.09951			0
15/11/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.23720	1.23911			0
15/11/2019	¥ / R On 13-December-19			Foreign Exchange Future	0.13460	0.13460			0
15/11/2019	¥ / R On 13-December-19	0.12	C	Foreign Exchange Future	0.01460	0.01460			0
15/11/2019	¥ / R On 13-December-19	0.12	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	¥ / R On 13-December-19	0.13	C	Foreign Exchange Future	0.00535	0.00539			0
15/11/2019	¥ / R On 13-December-19	0.13	P	Foreign Exchange Future	0.00075	0.00079			0
15/11/2019	¥ / R On 13-December-19	0.14	C	Foreign Exchange Future	0.00082	0.00086			0
15/11/2019	¥ / R On 13-December-19	0.14	P	Foreign Exchange Future	0.00622	0.00626			0
15/11/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
15/11/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00940	0.00942			0
15/11/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00220	0.00222			0
15/11/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00439	0.00442			0
15/11/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00719	0.00722			0
15/11/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00183	0.00185			0
15/11/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01463	0.01465			0
15/11/2019	€ / R On 13-December-19			Foreign Exchange Future	16.76890	16.76890			0
15/11/2019	€ / R On 13-December-19	13.73	C	Foreign Exchange Future	3.03890	3.03890			0
15/11/2019	€ / R On 13-December-19	13.73	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	€ / R On 13-December-19	14.09	C	Foreign Exchange Future	2.67890	2.67890			0
15/11/2019	€ / R On 13-December-19	14.09	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	€ / R On 13-December-19	14.23	C	Foreign Exchange Future	2.53890	2.53890			0
15/11/2019	€ / R On 13-December-19	14.23	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	€ / R On 13-December-19	15.70	C	Foreign Exchange Future	1.07757	1.07844			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	€ / R On 13-December-19	15.70	P	Foreign Exchange Future	0.00867	0.00954			0
15/11/2019	€ / R On 13-December-19	15.85	C	Foreign Exchange Future	0.93561	0.93697			0
15/11/2019	€ / R On 13-December-19	15.85	P	Foreign Exchange Future	0.01671	0.01807			0
15/11/2019	€ / R On 13-December-19	16.15	C	Foreign Exchange Future	0.67130	0.67400			0
15/11/2019	€ / R On 13-December-19	16.15	P	Foreign Exchange Future	0.05240	0.05510			0
15/11/2019	€ / R On 13-December-19	18.01	C	Foreign Exchange Future	0.01812	0.01968			0
15/11/2019	€ / R On 13-December-19	18.01	P	Foreign Exchange Future	1.25922	1.26078			0
15/11/2019	€ / R On 13-December-19	18.02	C	Foreign Exchange Future	0.01767	0.01921			0
15/11/2019	€ / R On 13-December-19	18.02	P	Foreign Exchange Future	1.26877	1.27031			0
15/11/2019	€ / R On 13-December-19	18.03	C	Foreign Exchange Future	0.01724	0.01875			0
15/11/2019	€ / R On 13-December-19	18.03	P	Foreign Exchange Future	1.27834	1.27985			0
15/11/2019	€ / R On 13-December-19	19.79	C	Foreign Exchange Future	0.00014	0.00017			0
15/11/2019	€ / R On 13-December-19	19.79	P	Foreign Exchange Future	3.02124	3.02127			0
15/11/2019	€ / R On 13-December-19	19.80	C	Foreign Exchange Future	0.00013	0.00017			0
15/11/2019	€ / R On 13-December-19	19.80	P	Foreign Exchange Future	3.03123	3.03127			0
15/11/2019	€ / R On 13-December-19	20.62	C	Foreign Exchange Future	0.00001	0.00002			0
15/11/2019	€ / R On 13-December-19	20.62	P	Foreign Exchange Future	3.85111	3.85112			0
15/11/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
15/11/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.64777	0.65034			0
15/11/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.32037	0.32294			0
15/11/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.51426	0.51701			0
15/11/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.44686	0.44961			0
15/11/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.47345	0.47623			0
15/11/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.49605	0.49883			0
15/11/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.44359	0.44638			0
15/11/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.53619	0.53898			0
15/11/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
15/11/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.19822	0.20019			0
15/11/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.55192	1.55389			0
15/11/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.19662	0.19858			0
15/11/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.56032	1.56228			0
15/11/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.19503	0.19699			0
15/11/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.56873	1.57069			0
15/11/2019	AU\$ / R On 13-December-19			Foreign Exchange Future	10.45630	10.45630			0
15/11/2019	AU\$ / R On 13-December-19	10.89	C	Foreign Exchange Future	0.02119	0.02249			0
15/11/2019	AU\$ / R On 13-December-19	10.89	P	Foreign Exchange Future	0.45489	0.45619			0
15/11/2019	AU\$ / R On 13-December-19	10.90	C	Foreign Exchange Future	0.02018	0.02144			0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	AU\$ / R On 13-December-19	10.90	P	Foreign Exchange Future	0.46388	0.46514			0
15/11/2019	AU\$ / R On 13-December-19	10.91	C	Foreign Exchange Future	0.01921	0.02044			0
15/11/2019	AU\$ / R On 13-December-19	10.91	P	Foreign Exchange Future	0.47291	0.47414			0
15/11/2019	AU\$ / R On 13-December-19	11.00	C	Foreign Exchange Future	0.01221	0.01314			0
15/11/2019	AU\$ / R On 13-December-19	11.00	P	Foreign Exchange Future	0.55591	0.55684			0
15/11/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
15/11/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.13869	0.13977			0
15/11/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.58549	0.58657			0
15/11/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.13633	0.13741			0
15/11/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.59313	0.59421			0
15/11/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.13401	0.13508			0
15/11/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.60081	0.60188			0
15/11/2019	CAD/ R On 13-December-19			Foreign Exchange Future	11.01030	11.01030			0
15/11/2019	CAD/ R On 13-December-19	11.53	C	Foreign Exchange Future	0.02454	0.02606			0
15/11/2019	CAD/ R On 13-December-19	11.53	P	Foreign Exchange Future	0.54424	0.54576			0
15/11/2019	CAD/ R On 13-December-19	11.54	C	Foreign Exchange Future	0.02355	0.02503			0
15/11/2019	CAD/ R On 13-December-19	11.54	P	Foreign Exchange Future	0.55325	0.55473			0
15/11/2019	CAD/ R On 13-December-19	11.55	C	Foreign Exchange Future	0.02259	0.02404			0
15/11/2019	CAD/ R On 13-December-19	11.55	P	Foreign Exchange Future	0.56229	0.56374			0
15/11/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
15/11/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.16371	0.16498			0
15/11/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.68341	0.68468			0
15/11/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.16134	0.16261			0
15/11/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.69104	0.69231			0
15/11/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.15900	0.16027			0
15/11/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.69870	0.69997			0
15/11/2019	CHF / R On 13-December-19			Foreign Exchange Future	14.77310	14.77310			0
15/11/2019	CHF / R On 13-December-19	15.95	C	Foreign Exchange Future	0.01487	0.01620			0
15/11/2019	CHF / R On 13-December-19	15.95	P	Foreign Exchange Future	1.19177	1.19310			0
15/11/2019	CHF / R On 13-December-19	15.96	C	Foreign Exchange Future	0.01447	0.01577			0
15/11/2019	CHF / R On 13-December-19	15.96	P	Foreign Exchange Future	1.20137	1.20267			0
15/11/2019	CHF / R On 13-December-19	15.97	C	Foreign Exchange Future	0.01408	0.01536			0
15/11/2019	CHF / R On 13-December-19	15.97	P	Foreign Exchange Future	1.21098	1.21226			0
15/11/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
15/11/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.14466	0.14631			0
15/11/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.68726	1.68891			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.14336	0.14501			0
15/11/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.69596	1.69761			0
15/11/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.14207	0.14371			0
15/11/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.70467	1.70631			0
15/11/2019	CNH / R On 13-December-19			Foreign Exchange Future	2.21470	2.21470			0
15/11/2019	CNH / R On 13-December-19	2.10	C	Foreign Exchange Future	0.11732	0.11752			0
15/11/2019	CNH / R On 13-December-19	2.10	P	Foreign Exchange Future	0.00262	0.00282			0
15/11/2019	CNH / R On 13-December-19	2.11	C	Foreign Exchange Future	0.10823	0.10847			0
15/11/2019	CNH / R On 13-December-19	2.11	P	Foreign Exchange Future	0.00353	0.00377			0
15/11/2019	CNH / R On 13-December-19	2.12	C	Foreign Exchange Future	0.09939	0.09968			0
15/11/2019	CNH / R On 13-December-19	2.12	P	Foreign Exchange Future	0.00469	0.00498			0
15/11/2019	DKK / R On 13-December-19			Foreign Exchange Future	2.24950	2.24950			0
15/11/2019	DKK / R On 13-December-19	2.53	C	Foreign Exchange Future	0.00007	0.00009			0
15/11/2019	DKK / R On 13-December-19	2.53	P	Foreign Exchange Future	0.28057	0.28059			0
15/11/2019	DKK / R On 13-December-19	2.54	C	Foreign Exchange Future	0.00006	0.00007			0
15/11/2019	DKK / R On 13-December-19	2.54	P	Foreign Exchange Future	0.29056	0.29057			0
15/11/2019	DKK / R On 13-December-19	2.55	C	Foreign Exchange Future	0.00004	0.00005			0
15/11/2019	DKK / R On 13-December-19	2.55	P	Foreign Exchange Future	0.30054	0.30055			0
15/11/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
15/11/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00824	0.00837			0
15/11/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.31324	0.31337			0
15/11/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00762	0.00775			0
15/11/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.32262	0.32275			0
15/11/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00705	0.00717			0
15/11/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.33205	0.33217			0
15/11/2019	HK\$/R On 13-December-19			Foreign Exchange Future	1.88810	1.88810			0
15/11/2019	HK\$/R On 13-December-19	1.83	C	Foreign Exchange Future	0.06774	0.06814			0
15/11/2019	HK\$/R On 13-December-19	1.83	P	Foreign Exchange Future	0.00964	0.01004			0
15/11/2019	HK\$/R On 13-December-19	1.84	C	Foreign Exchange Future	0.06041	0.06085			0
15/11/2019	HK\$/R On 13-December-19	1.84	P	Foreign Exchange Future	0.01231	0.01275			0
15/11/2019	HK\$/R On 13-December-19	1.85	C	Foreign Exchange Future	0.05354	0.05402			0
15/11/2019	HK\$/R On 13-December-19	1.85	P	Foreign Exchange Future	0.01544	0.01592			0
15/11/2019	KES / R On 13-December-19			Foreign Exchange Future	0.13910	0.13910			0
15/11/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	NOK/R On 13-December-19			Foreign Exchange Future	1.71570	1.71570			0
15/11/2019	NZ\$ / R On 13-December-19			Foreign Exchange Future	9.88230	9.88230			0
15/11/2019	NZ\$ / R On 13-December-19	10.34	C	Foreign Exchange Future	0.02092	0.02222			0
15/11/2019	NZ\$ / R On 13-December-19	10.34	P	Foreign Exchange Future	0.47862	0.47992			0
15/11/2019	NZ\$ / R On 13-December-19	10.35	C	Foreign Exchange Future	0.01994	0.02121			0
15/11/2019	NZ\$ / R On 13-December-19	10.35	P	Foreign Exchange Future	0.48764	0.48891			0
15/11/2019	NZ\$ / R On 13-December-19	10.36	C	Foreign Exchange Future	0.01901	0.02024			0
15/11/2019	NZ\$ / R On 13-December-19	10.36	P	Foreign Exchange Future	0.49670	0.49794			0
15/11/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
15/11/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.13342	0.13452			0
15/11/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.62932	0.63042			0
15/11/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.13123	0.13232			0
15/11/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.63713	0.63822			0
15/11/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.12907	0.13016			0
15/11/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.64497	0.64606			0
15/11/2019	PULA / R On 13-December-19			Foreign Exchange Future	1.35080	1.35080			0
15/11/2019	PULA / R On 13-December-19	1.33	C	Foreign Exchange Future	0.02080	0.02080			0
15/11/2019	PULA / R On 13-December-19	1.33	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	PULA / R On 13-December-19	1.34	C	Foreign Exchange Future	0.01080	0.01080			0
15/11/2019	PULA / R On 13-December-19	1.34	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	PULA / R On 13-December-19	1.35	C	Foreign Exchange Future	0.00080	0.00080			0
15/11/2019	PULA / R On 13-December-19	1.35	P	Foreign Exchange Future	0.00000	0.00000			0
15/11/2019	QUANTO £ / \$ On 13-December-19			Foreign Exchange Future	1.30630	1.30630			0
15/11/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
15/11/2019	QUANTO € / \$ On 13-December-19			Foreign Exchange Future	1.13670	1.13670			0
15/11/2019	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
15/11/2019	SGD / R On 13-December-19			Foreign Exchange Future	10.88370	10.88370			0
15/11/2019	SGD / R On 13-December-19	10.66	C	Foreign Exchange Future	0.28837	0.29062			0
15/11/2019	SGD / R On 13-December-19	10.66	P	Foreign Exchange Future	0.06467	0.06692			0
15/11/2019	SGD / R On 13-December-19	10.67	C	Foreign Exchange Future	0.28138	0.28366			0
15/11/2019	SGD / R On 13-December-19	10.67	P	Foreign Exchange Future	0.06768	0.06996			0
15/11/2019	SGD / R On 13-December-19	10.68	C	Foreign Exchange Future	0.27448	0.27680			0
15/11/2019	SGD / R On 13-December-19	10.68	P	Foreign Exchange Future	0.07078	0.07310			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/11/2019	TRY / R On 13-December-19			Foreign Exchange Future	2.14970	2.14970			0
15/11/2019	TRY / R On 13-December-19	2.28	C	Foreign Exchange Future	0.01221	0.01282			0
15/11/2019	TRY / R On 13-December-19	2.28	P	Foreign Exchange Future	0.14251	0.14312			0
15/11/2019	TRY / R On 13-December-19	2.29	C	Foreign Exchange Future	0.01069	0.01126			0
15/11/2019	TRY / R On 13-December-19	2.29	P	Foreign Exchange Future	0.15099	0.15156			0
15/11/2019	TRY / R On 13-December-19	2.30	C	Foreign Exchange Future	0.00934	0.00987			0
15/11/2019	TRY / R On 13-December-19	2.30	P	Foreign Exchange Future	0.15964	0.16017			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>