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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 25/11/2019 TO: 25/11/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	\$ / R On 29-November-19			Any day expiry	14.72710	14.72710			0
25/11/2019	\$ / R On 29-November-19	13.00	C	Any day expiry	1.72710	1.72710			0
25/11/2019	\$ / R On 29-November-19	13.00	P	Any day expiry	0.00000	0.00000			0
25/11/2019	\$ / R On 29-November-19	14.20	C	Any day expiry	0.52771	0.53117			0
25/11/2019	\$ / R On 29-November-19	14.20	P	Any day expiry	0.00061	0.00407			0
25/11/2019	\$ / R On 29-November-19	14.25	C	Any day expiry	0.47834	0.48351			0
25/11/2019	\$ / R On 29-November-19	14.25	P	Any day expiry	0.00124	0.00641			0
25/11/2019	\$ / R On 29-November-19	16.03	C	Any day expiry	0.00000	0.00002			0
25/11/2019	\$ / R On 29-November-19	16.03	P	Any day expiry	1.30290	1.30292			0
25/11/2019	\$ / R On 29-November-19	16.87	C	Any day expiry	0.00000	0.00000			0
25/11/2019	\$ / R On 29-November-19	16.87	P	Any day expiry	2.14290	2.14290			0
25/11/2019	\$ / R On 29-November-19	17.26	C	Any day expiry	0.00000	0.00000			0
25/11/2019	\$ / R On 29-November-19	17.26	P	Any day expiry	2.53290	2.53290			0
25/11/2019	\$ / R On 04-December-19			Any day expiry	14.73620	14.73620			0
25/11/2019	\$ / R On 02-December-19	13.44	C	Any day expiry	1.29250	1.29250			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	\$ / R On 02-December-19	13.44	P	Any day expiry	0.00000	0.00000			0
25/11/2019	\$ / R On 04-December-19	14.84	C	Any day expiry	0.09758	0.11900			0
25/11/2019	\$ / R On 04-December-19	14.84	P	Any day expiry	0.20138	0.22280			0
25/11/2019	\$ / R On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
25/11/2019	\$ / R On 13-December-19	11.89	C	Foreign Exchange Future	2.86260	2.86260			0
25/11/2019	\$ / R On 13-December-19	11.89	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	\$ / R On 13-December-19	12.87	C	Foreign Exchange Future	1.88260	1.88260			0
25/11/2019	\$ / R On 13-December-19	12.87	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	\$ / R On 13-December-19	13.00	C	Foreign Exchange Future	1.75260	1.75261			0
25/11/2019	\$ / R On 13-December-19	13.00	P	Foreign Exchange Future	0.00000	0.00001			0
25/11/2019	\$ / R On 13-December-19	13.03	C	Foreign Exchange Future	1.72260	1.72261			0
25/11/2019	\$ / R On 13-December-19	13.03	P	Foreign Exchange Future	0.00000	0.00001			0
25/11/2019	\$ / R On 13-December-19	13.66	C	Foreign Exchange Future	1.09359	1.09445			0
25/11/2019	\$ / R On 13-December-19	13.66	P	Foreign Exchange Future	0.00099	0.00185			0
25/11/2019	\$ / R On 13-December-19	13.80	C	Foreign Exchange Future	0.95533	0.95712			0
25/11/2019	\$ / R On 13-December-19	13.80	P	Foreign Exchange Future	0.00273	0.00452			0
25/11/2019	\$ / R On 13-December-19	13.94	C	Foreign Exchange Future	0.81928	0.82259			0
25/11/2019	\$ / R On 13-December-19	13.94	P	Foreign Exchange Future	0.00668	0.00999			0
25/11/2019	\$ / R On 13-December-19	14.00	C	Foreign Exchange Future	0.76207	0.76623			0
25/11/2019	\$ / R On 13-December-19	14.00	P	Foreign Exchange Future	0.00947	0.01363			0
25/11/2019	\$ / R On 13-December-19	14.07	C	Foreign Exchange Future	0.69672	0.70207			0
25/11/2019	\$ / R On 13-December-19	14.07	P	Foreign Exchange Future	0.01412	0.01947			0
25/11/2019	\$ / R On 13-December-19	14.08	C	Foreign Exchange Future	0.68751	0.69304			0
25/11/2019	\$ / R On 13-December-19	14.08	P	Foreign Exchange Future	0.01492	0.02044			0
25/11/2019	\$ / R On 13-December-19	14.10	C	Foreign Exchange Future	0.66921	0.67511			0
25/11/2019	\$ / R On 13-December-19	14.10	P	Foreign Exchange Future	0.01661	0.02251			0
25/11/2019	\$ / R On 13-December-19	14.11	C	Foreign Exchange Future	0.66011	0.66620			0
25/11/2019	\$ / R On 13-December-19	14.11	P	Foreign Exchange Future	0.01751	0.02360			0
25/11/2019	\$ / R On 13-December-19	14.12	C	Foreign Exchange Future	0.65106	0.65734			0
25/11/2019	\$ / R On 13-December-19	14.12	P	Foreign Exchange Future	0.01846	0.02474			0
25/11/2019	\$ / R On 13-December-19	14.41	C	Foreign Exchange Future	0.41032	0.42252			0
25/11/2019	\$ / R On 13-December-19	14.41	P	Foreign Exchange Future	0.06771	0.07992			0
25/11/2019	\$ / R On 13-December-19	15.80	C	Foreign Exchange Future	0.00797	0.01201			0
25/11/2019	\$ / R On 13-December-19	15.80	P	Foreign Exchange Future	1.05537	1.05941			0
25/11/2019	\$ / R On 13-December-19	15.81	C	Foreign Exchange Future	0.00768	0.01163			0
25/11/2019	\$ / R On 13-December-19	15.81	P	Foreign Exchange Future	1.06508	1.06903			0
25/11/2019	\$ / R On 13-December-19	15.82	C	Foreign Exchange Future	0.00741	0.01126			0
25/11/2019	\$ / R On 13-December-19	15.82	P	Foreign Exchange Future	1.07481	1.07866			0
25/11/2019	\$ / R On 13-December-19	16.13	C	Foreign Exchange Future	0.00229	0.00400			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	\$ / R On 13-December-19	16.13	P	Foreign Exchange Future	1.37969	1.38140			0
25/11/2019	\$ / R On 13-December-19	16.20	C	Foreign Exchange Future	0.00174	0.00315			0
25/11/2019	\$ / R On 13-December-19	16.20	P	Foreign Exchange Future	1.44914	1.45055			0
25/11/2019	\$ / R On 13-December-19	16.25	C	Foreign Exchange Future	0.00143	0.00265			0
25/11/2019	\$ / R On 13-December-19	16.25	P	Foreign Exchange Future	1.49883	1.50005			0
25/11/2019	\$ / R On 13-December-19	16.35	C	Foreign Exchange Future	0.00095	0.00185			0
25/11/2019	\$ / R On 13-December-19	16.35	P	Foreign Exchange Future	1.59835	1.59925			0
25/11/2019	\$ / R On 13-December-19	16.37	C	Foreign Exchange Future	0.00087	0.00172			0
25/11/2019	\$ / R On 13-December-19	16.37	P	Foreign Exchange Future	1.61827	1.61912			0
25/11/2019	\$ / R On 13-December-19	16.55	C	Foreign Exchange Future	0.00041	0.00089			0
25/11/2019	\$ / R On 13-December-19	16.55	P	Foreign Exchange Future	1.79781	1.79829			0
25/11/2019	\$ / R On 13-December-19	16.85	C	Foreign Exchange Future	0.00011	0.00029			0
25/11/2019	\$ / R On 13-December-19	16.85	P	Foreign Exchange Future	2.09751	2.09769			0
25/11/2019	\$ / R On 13-December-19	16.99	C	Foreign Exchange Future	0.00006	0.00017			0
25/11/2019	\$ / R On 13-December-19	16.99	P	Foreign Exchange Future	2.23746	2.23757			0
25/11/2019	\$ / R On 13-December-19	17.02	C	Foreign Exchange Future	0.00005	0.00015			0
25/11/2019	\$ / R On 13-December-19	17.02	P	Foreign Exchange Future	2.26745	2.26755			0
25/11/2019	\$ / R On 13-December-19	17.38	C	Foreign Exchange Future	0.00001	0.00004			0
25/11/2019	\$ / R On 13-December-19	17.38	P	Foreign Exchange Future	2.62741	2.62744			0
25/11/2019	\$ / R On 13-December-19	20.00	C	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	\$ / R On 13-December-19	20.00	P	Foreign Exchange Future	5.24740	5.24740			0
25/11/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
25/11/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78565	1.78579			0
25/11/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00025	0.00039			0
25/11/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.30396	1.30529			0
25/11/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00486	0.00619			0
25/11/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.65428	0.66172			0
25/11/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.06888	0.07632			0
25/11/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.61552	0.62352			0
25/11/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.08012	0.08812			0
25/11/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.01710	0.02079			0
25/11/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.44170	1.44539			0
25/11/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00238	0.00329			0
25/11/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26698	2.26789			0
25/11/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00093	0.00137			0
25/11/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.65553	2.65597			0
25/11/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
25/11/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.32643	1.32887			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.02402	0.02647			0
25/11/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
25/11/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.52703	0.53431			0
25/11/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.41193	0.41921			0
25/11/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
25/11/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.36363	1.36657			0
25/11/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.05303	0.05597			0
25/11/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
25/11/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01604	3.01606			0
25/11/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00014	0.00016			0
25/11/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97812	1.97909			0
25/11/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.01222	0.01319			0
25/11/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.88256	1.88378			0
25/11/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.01666	0.01788			0
25/11/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.76020	1.76178			0
25/11/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.02430	0.02588			0
25/11/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.24061	1.24430			0
25/11/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.09471	0.09840			0
25/11/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.05936	1.06391			0
25/11/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.14346	0.14801			0
25/11/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.79191	0.79778			0
25/11/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.26601	0.27188			0
25/11/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.72664	0.73281			0
25/11/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.31074	0.31691			0
25/11/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.64427	0.65077			0
25/11/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.37837	0.38487			0
25/11/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.28206	0.28866			0
25/11/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.96616	0.97276			0
25/11/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.27950	0.28609			0
25/11/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.97360	0.98019			0
25/11/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.27696	0.28353			0
25/11/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.98106	0.98763			0
25/11/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.11316	0.11785			0
25/11/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.78726	1.79195			0
25/11/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.09279	0.09703			0
25/11/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.97689	1.98113			0
25/11/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.07471	0.07848			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.18881	2.19258			0
25/11/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.03937	0.04193			0
25/11/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.84347	2.84603			0
25/11/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.03435	0.03669			0
25/11/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.98845	2.99079			0
25/11/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
25/11/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.40368	1.40683			0
25/11/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.08648	0.08963			0
25/11/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
25/11/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.43637	1.43959			0
25/11/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.11767	0.12089			0
25/11/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
25/11/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.49170	1.49490			0
25/11/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.15570	0.15890			0
25/11/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
25/11/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19995	3.20020			0
25/11/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00415	0.00440			0
25/11/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.15584	1.16006			0
25/11/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.31004	0.31426			0
25/11/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.68608	0.69143			0
25/11/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.75028	0.75563			0
25/11/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.68199	0.68735			0
25/11/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.75619	0.76155			0
25/11/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.67793	0.68329			0
25/11/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.76213	0.76749			0
25/11/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.19338	0.19749			0
25/11/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.35758	2.36169			0
25/11/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
25/11/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.73050	0.73545			0
25/11/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.91370	0.91865			0
25/11/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
25/11/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.86761	0.87216			0
25/11/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.92721	0.93176			0
25/11/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.86360	0.86816			0
25/11/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.93320	0.93776			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.85960	0.86416			0
25/11/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.93920	0.94376			0
25/11/2019	\$ / R MAXI On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
25/11/2019	\$ / R MAXI On 13-December-19	14.01	C	Foreign Exchange Future	0.75265	0.75697			0
25/11/2019	\$ / R MAXI On 13-December-19	14.01	P	Foreign Exchange Future	0.01005	0.01437			0
25/11/2019	\$ / R MAXI On 13-December-19	14.02	C	Foreign Exchange Future	0.74325	0.74773			0
25/11/2019	\$ / R MAXI On 13-December-19	14.02	P	Foreign Exchange Future	0.01065	0.01513			0
25/11/2019	\$ / R MAXI On 13-December-19	14.03	C	Foreign Exchange Future	0.73388	0.73853			0
25/11/2019	\$ / R MAXI On 13-December-19	14.03	P	Foreign Exchange Future	0.01128	0.01593			0
25/11/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
25/11/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.63905	0.64557			0
25/11/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.38315	0.38967			0
25/11/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.63386	0.64040			0
25/11/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.38796	0.39450			0
25/11/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.62871	0.63526			0
25/11/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.39281	0.39936			0
25/11/2019	£ / R On 13-December-19			Foreign Exchange Future	19.27110	19.27110			0
25/11/2019	£ / R On 13-December-19	18.75	C	Foreign Exchange Future	0.58513	0.59869			0
25/11/2019	£ / R On 13-December-19	18.75	P	Foreign Exchange Future	0.06403	0.07759			0
25/11/2019	£ / R On 13-December-19	19.95	C	Foreign Exchange Future	0.05002	0.06261			0
25/11/2019	£ / R On 13-December-19	19.95	P	Foreign Exchange Future	0.72892	0.74151			0
25/11/2019	£ / R On 13-December-19	19.96	C	Foreign Exchange Future	0.04866	0.06108			0
25/11/2019	£ / R On 13-December-19	19.96	P	Foreign Exchange Future	0.73756	0.74998			0
25/11/2019	£ / R On 13-December-19	19.97	C	Foreign Exchange Future	0.04734	0.05959			0
25/11/2019	£ / R On 13-December-19	19.97	P	Foreign Exchange Future	0.74624	0.75849			0
25/11/2019	£ / R On 13-December-19	22.13	C	Foreign Exchange Future	0.00002	0.00006			0
25/11/2019	£ / R On 13-December-19	22.13	P	Foreign Exchange Future	2.85892	2.85896			0
25/11/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
25/11/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.94920	0.95690			0
25/11/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.37400	0.38170			0
25/11/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.37312	0.38128			0
25/11/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.08792	1.09608			0
25/11/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.37018	0.37833			0
25/11/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.09498	1.10313			0
25/11/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.36726	0.37539			0
25/11/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.10206	1.11019			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
25/11/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.83996	0.84668			0
25/11/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.96706	0.97379			0
25/11/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.83573	0.84246			0
25/11/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.97283	0.97956			0
25/11/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.83152	0.83824			0
25/11/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.97862	0.98534			0
25/11/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
25/11/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.08674	1.09255			0
25/11/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.20634	1.21215			0
25/11/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.08252	1.08834			0
25/11/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.21212	1.21794			0
25/11/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.07832	1.08414			0
25/11/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.21792	1.22374			0
25/11/2019	¥ / R On 13-December-19			Foreign Exchange Future	0.13460	0.13460			0
25/11/2019	¥ / R On 13-December-19	0.12	C	Foreign Exchange Future	0.01460	0.01460			0
25/11/2019	¥ / R On 13-December-19	0.12	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	¥ / R On 13-December-19	0.13	C	Foreign Exchange Future	0.00503	0.00513			0
25/11/2019	¥ / R On 13-December-19	0.13	P	Foreign Exchange Future	0.00043	0.00053			0
25/11/2019	¥ / R On 13-December-19	0.14	C	Foreign Exchange Future	0.00046	0.00057			0
25/11/2019	¥ / R On 13-December-19	0.14	P	Foreign Exchange Future	0.00586	0.00597			0
25/11/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
25/11/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00923	0.00928			0
25/11/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00203	0.00208			0
25/11/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00416	0.00423			0
25/11/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00696	0.00703			0
25/11/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00165	0.00170			0
25/11/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01445	0.01450			0
25/11/2019	€ / R On 13-December-19			Foreign Exchange Future	16.76890	16.76890			0
25/11/2019	€ / R On 13-December-19	13.73	C	Foreign Exchange Future	3.03890	3.03890			0
25/11/2019	€ / R On 13-December-19	13.73	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	€ / R On 13-December-19	14.09	C	Foreign Exchange Future	2.67890	2.67890			0
25/11/2019	€ / R On 13-December-19	14.09	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	€ / R On 13-December-19	14.23	C	Foreign Exchange Future	2.53890	2.53890			0
25/11/2019	€ / R On 13-December-19	14.23	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	€ / R On 13-December-19	15.70	C	Foreign Exchange Future	1.07101	1.07253			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	€ / R On 13-December-19	15.70	P	Foreign Exchange Future	0.00211	0.00363			0
25/11/2019	€ / R On 13-December-19	15.85	C	Foreign Exchange Future	0.92423	0.92713			0
25/11/2019	€ / R On 13-December-19	15.85	P	Foreign Exchange Future	0.00533	0.00823			0
25/11/2019	€ / R On 13-December-19	16.15	C	Foreign Exchange Future	0.64466	0.65248			0
25/11/2019	€ / R On 13-December-19	16.15	P	Foreign Exchange Future	0.02576	0.03358			0
25/11/2019	€ / R On 13-December-19	18.01	C	Foreign Exchange Future	0.00538	0.00855			0
25/11/2019	€ / R On 13-December-19	18.01	P	Foreign Exchange Future	1.24648	1.24965			0
25/11/2019	€ / R On 13-December-19	18.02	C	Foreign Exchange Future	0.00519	0.00829			0
25/11/2019	€ / R On 13-December-19	18.02	P	Foreign Exchange Future	1.25629	1.25939			0
25/11/2019	€ / R On 13-December-19	18.03	C	Foreign Exchange Future	0.00501	0.00803			0
25/11/2019	€ / R On 13-December-19	18.03	P	Foreign Exchange Future	1.26611	1.26913			0
25/11/2019	€ / R On 13-December-19	19.79	C	Foreign Exchange Future	0.00000	0.00002			0
25/11/2019	€ / R On 13-December-19	19.79	P	Foreign Exchange Future	3.02110	3.02112			0
25/11/2019	€ / R On 13-December-19	19.80	C	Foreign Exchange Future	0.00000	0.00002			0
25/11/2019	€ / R On 13-December-19	19.80	P	Foreign Exchange Future	3.03110	3.03112			0
25/11/2019	€ / R On 13-December-19	20.62	C	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	€ / R On 13-December-19	20.62	P	Foreign Exchange Future	3.85110	3.85110			0
25/11/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
25/11/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.62132	0.62941			0
25/11/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.29392	0.30201			0
25/11/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.48591	0.49460			0
25/11/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.41851	0.42720			0
25/11/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.44476	0.45356			0
25/11/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.46736	0.47616			0
25/11/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.41475	0.42359			0
25/11/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.50735	0.51619			0
25/11/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
25/11/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.17836	0.18434			0
25/11/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.53206	1.53804			0
25/11/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.17682	0.18279			0
25/11/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.54052	1.54649			0
25/11/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.17530	0.18124			0
25/11/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.54900	1.55494			0
25/11/2019	AU\$ / R On 13-December-19			Foreign Exchange Future	10.45630	10.45630			0
25/11/2019	AU\$ / R On 13-December-19	10.89	C	Foreign Exchange Future	0.00905	0.01247			0
25/11/2019	AU\$ / R On 13-December-19	10.89	P	Foreign Exchange Future	0.44275	0.44617			0
25/11/2019	AU\$ / R On 13-December-19	10.90	C	Foreign Exchange Future	0.00845	0.01173			0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	AU\$ / R On 13-December-19	10.90	P	Foreign Exchange Future	0.45215	0.45543			0
25/11/2019	AU\$ / R On 13-December-19	10.91	C	Foreign Exchange Future	0.00789	0.01104			0
25/11/2019	AU\$ / R On 13-December-19	10.91	P	Foreign Exchange Future	0.46159	0.46474			0
25/11/2019	AU\$ / R On 13-December-19	11.00	C	Foreign Exchange Future	0.00416	0.00626			0
25/11/2019	AU\$ / R On 13-December-19	11.00	P	Foreign Exchange Future	0.54786	0.54996			0
25/11/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
25/11/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.12765	0.13099			0
25/11/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.57445	0.57779			0
25/11/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.12535	0.12868			0
25/11/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.58215	0.58548			0
25/11/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.12309	0.12640			0
25/11/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.58989	0.59320			0
25/11/2019	CAD/ R On 13-December-19			Foreign Exchange Future	11.01030	11.01030			0
25/11/2019	CAD/ R On 13-December-19	11.53	C	Foreign Exchange Future	0.01039	0.01436			0
25/11/2019	CAD/ R On 13-December-19	11.53	P	Foreign Exchange Future	0.53009	0.53406			0
25/11/2019	CAD/ R On 13-December-19	11.54	C	Foreign Exchange Future	0.00980	0.01364			0
25/11/2019	CAD/ R On 13-December-19	11.54	P	Foreign Exchange Future	0.53950	0.54334			0
25/11/2019	CAD/ R On 13-December-19	11.55	C	Foreign Exchange Future	0.00925	0.01296			0
25/11/2019	CAD/ R On 13-December-19	11.55	P	Foreign Exchange Future	0.54895	0.55266			0
25/11/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
25/11/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.15074	0.15467			0
25/11/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.67044	0.67437			0
25/11/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.14843	0.15234			0
25/11/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.67813	0.68204			0
25/11/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.14615	0.15004			0
25/11/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.68585	0.68974			0
25/11/2019	CHF / R On 13-December-19			Foreign Exchange Future	14.77310	14.77310			0
25/11/2019	CHF / R On 13-December-19	15.95	C	Foreign Exchange Future	0.00421	0.00682			0
25/11/2019	CHF / R On 13-December-19	15.95	P	Foreign Exchange Future	1.18111	1.18372			0
25/11/2019	CHF / R On 13-December-19	15.96	C	Foreign Exchange Future	0.00405	0.00659			0
25/11/2019	CHF / R On 13-December-19	15.96	P	Foreign Exchange Future	1.19095	1.19349			0
25/11/2019	CHF / R On 13-December-19	15.97	C	Foreign Exchange Future	0.00389	0.00636			0
25/11/2019	CHF / R On 13-December-19	15.97	P	Foreign Exchange Future	1.20079	1.20326			0
25/11/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
25/11/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.12806	0.13304			0
25/11/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.67066	1.67564			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.12683	0.13179			0
25/11/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.67943	1.68439			0
25/11/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.12562	0.13055			0
25/11/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.68822	1.69315			0
25/11/2019	CNH / R On 13-December-19			Foreign Exchange Future	2.21470	2.21470			0
25/11/2019	CNH / R On 13-December-19	2.10	C	Foreign Exchange Future	0.11560	0.11605			0
25/11/2019	CNH / R On 13-December-19	2.10	P	Foreign Exchange Future	0.00090	0.00135			0
25/11/2019	CNH / R On 13-December-19	2.11	C	Foreign Exchange Future	0.10606	0.10665			0
25/11/2019	CNH / R On 13-December-19	2.11	P	Foreign Exchange Future	0.00136	0.00195			0
25/11/2019	CNH / R On 13-December-19	2.12	C	Foreign Exchange Future	0.09671	0.09747			0
25/11/2019	CNH / R On 13-December-19	2.12	P	Foreign Exchange Future	0.00201	0.00277			0
25/11/2019	DKK / R On 13-December-19			Foreign Exchange Future	2.24950	2.24950			0
25/11/2019	DKK / R On 13-December-19	2.53	C	Foreign Exchange Future	0.00000	0.00001			0
25/11/2019	DKK / R On 13-December-19	2.53	P	Foreign Exchange Future	0.28050	0.28051			0
25/11/2019	DKK / R On 13-December-19	2.54	C	Foreign Exchange Future	0.00000	0.00001			0
25/11/2019	DKK / R On 13-December-19	2.54	P	Foreign Exchange Future	0.29050	0.29051			0
25/11/2019	DKK / R On 13-December-19	2.55	C	Foreign Exchange Future	0.00000	0.00001			0
25/11/2019	DKK / R On 13-December-19	2.55	P	Foreign Exchange Future	0.30050	0.30051			0
25/11/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
25/11/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00690	0.00729			0
25/11/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.31190	0.31229			0
25/11/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00635	0.00672			0
25/11/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.32135	0.32172			0
25/11/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00584	0.00619			0
25/11/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.33084	0.33119			0
25/11/2019	HK\$/R On 13-December-19			Foreign Exchange Future	1.88810	1.88810			0
25/11/2019	HK\$/R On 13-December-19	1.83	C	Foreign Exchange Future	0.06359	0.06486			0
25/11/2019	HK\$/R On 13-December-19	1.83	P	Foreign Exchange Future	0.00549	0.00676			0
25/11/2019	HK\$/R On 13-December-19	1.84	C	Foreign Exchange Future	0.05568	0.05715			0
25/11/2019	HK\$/R On 13-December-19	1.84	P	Foreign Exchange Future	0.00758	0.00905			0
25/11/2019	HK\$/R On 13-December-19	1.85	C	Foreign Exchange Future	0.04829	0.04995			0
25/11/2019	HK\$/R On 13-December-19	1.85	P	Foreign Exchange Future	0.01019	0.01185			0
25/11/2019	KES / R On 13-December-19			Foreign Exchange Future	0.13910	0.13910			0
25/11/2019	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
25/11/2019	NOK/R On 13-December-19			Foreign Exchange Future	1.71570	1.71570			0
25/11/2019	NZ\$ / R On 13-December-19			Foreign Exchange Future	9.88230	9.88230			0
25/11/2019	NZ\$ / R On 13-December-19	10.34	C	Foreign Exchange Future	0.00877	0.01217			0
25/11/2019	NZ\$ / R On 13-December-19	10.34	P	Foreign Exchange Future	0.46647	0.46987			0
25/11/2019	NZ\$ / R On 13-December-19	10.35	C	Foreign Exchange Future	0.00821	0.01147			0
25/11/2019	NZ\$ / R On 13-December-19	10.35	P	Foreign Exchange Future	0.47591	0.47917			0
25/11/2019	NZ\$ / R On 13-December-19	10.36	C	Foreign Exchange Future	0.00767	0.01080			0
25/11/2019	NZ\$ / R On 13-December-19	10.36	P	Foreign Exchange Future	0.48537	0.48850			0
25/11/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
25/11/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.12233	0.12569			0
25/11/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.61823	0.62159			0
25/11/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.12020	0.12354			0
25/11/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.62610	0.62944			0
25/11/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.11811	0.12142			0
25/11/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.63401	0.63732			0
25/11/2019	PULA / R On 13-December-19			Foreign Exchange Future	1.35080	1.35080			0
25/11/2019	PULA / R On 13-December-19	1.33	C	Foreign Exchange Future	0.02080	0.02080			0
25/11/2019	PULA / R On 13-December-19	1.33	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	PULA / R On 13-December-19	1.34	C	Foreign Exchange Future	0.01080	0.01080			0
25/11/2019	PULA / R On 13-December-19	1.34	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	PULA / R On 13-December-19	1.35	C	Foreign Exchange Future	0.00080	0.00080			0
25/11/2019	PULA / R On 13-December-19	1.35	P	Foreign Exchange Future	0.00000	0.00000			0
25/11/2019	QUANTO £ / \$ On 13-December-19			Foreign Exchange Future	1.30630	1.30630			0
25/11/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
25/11/2019	QUANTO € / \$ On 13-December-19			Foreign Exchange Future	1.13670	1.13670			0
25/11/2019	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
25/11/2019	SGD / R On 13-December-19			Foreign Exchange Future	10.88370	10.88370			0
25/11/2019	SGD / R On 13-December-19	10.66	C	Foreign Exchange Future	0.26432	0.27185			0
25/11/2019	SGD / R On 13-December-19	10.66	P	Foreign Exchange Future	0.04062	0.04815			0
25/11/2019	SGD / R On 13-December-19	10.67	C	Foreign Exchange Future	0.25681	0.26453			0
25/11/2019	SGD / R On 13-December-19	10.67	P	Foreign Exchange Future	0.04311	0.05083			0
25/11/2019	SGD / R On 13-December-19	10.68	C	Foreign Exchange Future	0.24942	0.25732			0
25/11/2019	SGD / R On 13-December-19	10.68	P	Foreign Exchange Future	0.04572	0.05362			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/11/2019	TRY / R On 13-December-19			Foreign Exchange Future	2.14970	2.14970			0
25/11/2019	TRY / R On 13-December-19	2.28	C	Foreign Exchange Future	0.00615	0.00794			0
25/11/2019	TRY / R On 13-December-19	2.28	P	Foreign Exchange Future	0.13645	0.13824			0
25/11/2019	TRY / R On 13-December-19	2.29	C	Foreign Exchange Future	0.00512	0.00675			0
25/11/2019	TRY / R On 13-December-19	2.29	P	Foreign Exchange Future	0.14542	0.14705			0
25/11/2019	TRY / R On 13-December-19	2.30	C	Foreign Exchange Future	0.00425	0.00571			0
25/11/2019	TRY / R On 13-December-19	2.30	P	Foreign Exchange Future	0.15455	0.15601			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>