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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 15/10/2019 TO: 15/10/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	\$ / R On 31-October-19			Any day expiry	14.67520	14.67520			(
15/10/2019	\$ / R On 31-October-19	13.00	C	Any day expiry	1.67520	1.67520			(
15/10/2019	\$ / R On 31-October-19	13.00	P	Any day expiry	0.00000	0.00000			(
15/10/2019	\$ / R On 31-October-19	13.39	C	Any day expiry	1.28527	1.28531			(
15/10/2019	\$ / R On 31-October-19	13.39	P	Any day expiry	0.00007	0.00011			(
15/10/2019	\$ / R On 31-October-19	14.20	C	Any day expiry	0.50594	0.50896			(
15/10/2019	\$ / R On 31-October-19	14.20	P	Any day expiry	0.03074	0.03376			(
15/10/2019	\$ / R On 31-October-19	14.25	C	Any day expiry	0.46425	0.46769			(
15/10/2019	\$ / R On 31-October-19	14.25	P	Any day expiry	0.03905	0.04249			(
15/10/2019	\$ / R On 31-October-19	15.87	C	Any day expiry	0.00290	0.00358			(
15/10/2019	\$ / R On 31-October-19	15.87	P	Any day expiry	1.19770	1.19838			(
15/10/2019	\$ / R On 31-October-19	16.70	C	Any day expiry	0.00007	0.00010			(
15/10/2019	\$ / R On 31-October-19	16.70	P	Any day expiry	2.02487	2.02490			(
15/10/2019	\$ / R On 31-October-19	17.09	C	Any day expiry	0.00001	0.00002			(
15/10/2019	\$ / R On 31-October-19	17.09	P	Any day expiry	2.41481	2.41482			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	\$ / R On 29-November-19			Any day expiry	14.72710	14.72710			(
15/10/2019	\$ / R On 29-November-19	13.00	C	Any day expiry	1.72815	1.72826			(
15/10/2019	\$ / R On 29-November-19	13.00	P	Any day expiry	0.00105	0.00116			(
15/10/2019	\$ / R On 29-November-19	14.20	C	Any day expiry	0.63026	0.63279			(
15/10/2019	\$ / R On 29-November-19	14.20	P	Any day expiry	0.10316	0.10569			(
15/10/2019	\$ / R On 29-November-19	14.25	C	Any day expiry	0.59430	0.59697			(
15/10/2019	\$ / R On 29-November-19	14.25	P	Any day expiry	0.11720	0.11987			(
15/10/2019	\$ / R On 29-November-19	16.03	C	Any day expiry	0.03566	0.03727			(
15/10/2019	\$ / R On 29-November-19	16.03	P	Any day expiry	1.33856	1.34017			(
15/10/2019	\$ / R On 29-November-19	16.87	C	Any day expiry	0.00721	0.00776			(
15/10/2019	\$ / R On 29-November-19	16.87	P	Any day expiry	2.15011	2.15066			(
15/10/2019	\$ / R On 29-November-19	17.26	C	Any day expiry	0.00339	0.00369			(
15/10/2019	\$ / R On 29-November-19	17.26	P	Any day expiry	2.53629	2.53659			(
15/10/2019	\$ / R On 04-December-19			Any day expiry	14.73620	14.73620			(
15/10/2019	\$ / R On 02-December-19	13.44	C	Any day expiry	1.30183	1.30238			(
15/10/2019	\$ / R On 02-December-19	13.44	P	Any day expiry	0.00933	0.00988			(
15/10/2019	\$ / R On 04-December-19	14.84	C	Any day expiry	0.28894	0.29228			(
15/10/2019	\$ / R On 04-December-19	14.84	P	Any day expiry	0.39274	0.39608			(
15/10/2019	\$ / R On 13-December-19			Foreign Exchange Future	14.75260	14.75260			(
15/10/2019	\$ / R On 13-December-19	11.89	C	Foreign Exchange Future	2.86261	2.86261			(
15/10/2019	\$ / R On 13-December-19	11.89	P	Foreign Exchange Future	0.00001	0.00001			(
15/10/2019	\$ / R On 13-December-19	12.87	C	Foreign Exchange Future	1.88438	1.88452			(
15/10/2019	\$ / R On 13-December-19	12.87	P	Foreign Exchange Future	0.00178	0.00192			(
15/10/2019	\$ / R On 13-December-19	13.00	C	Foreign Exchange Future	1.75564	1.75584			(
15/10/2019	\$ / R On 13-December-19	13.00	P	Foreign Exchange Future	0.00304	0.00324			(
15/10/2019	\$ / R On 13-December-19	13.03	C	Foreign Exchange Future	1.72603	1.72625			(
15/10/2019	\$ / R On 13-December-19	13.03	P	Foreign Exchange Future	0.00343	0.00365			(
15/10/2019	\$ / R On 13-December-19	13.66	C	Foreign Exchange Future	1.12463	1.12571			(
15/10/2019	\$ / R On 13-December-19	13.66	P	Foreign Exchange Future	0.03203	0.03311			(
15/10/2019	\$ / R On 13-December-19	13.80	C	Foreign Exchange Future	1.00083	1.00221			(
15/10/2019	\$ / R On 13-December-19	13.80	P	Foreign Exchange Future	0.04823	0.04961			(
15/10/2019	\$ / R On 13-December-19	13.94	C	Foreign Exchange Future	0.88271	0.88442			(
15/10/2019	\$ / R On 13-December-19	13.94	P	Foreign Exchange Future	0.07011	0.07182			(
15/10/2019	\$ / R On 13-December-19	14.00	C	Foreign Exchange Future	0.83408	0.83593			(
15/10/2019	\$ / R On 13-December-19	14.00	P	Foreign Exchange Future	0.08148	0.08333			(
15/10/2019	\$ / R On 13-December-19	14.07	C	Foreign Exchange Future	0.77981	0.78182			(
15/10/2019	\$ / R On 13-December-19	14.07	P	Foreign Exchange Future	0.09721	0.09922			(
15/10/2019	\$ / R On 13-December-19	14.08	C	Foreign Exchange Future	0.77221	0.77425			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	\$ / R On 13-December-19	14.08	P	Foreign Exchange Future	0.09961	0.10165			(
15/10/2019	\$ / R On 13-December-19	14.10	C	Foreign Exchange Future	0.75716	0.75924			(
15/10/2019	\$ / R On 13-December-19	14.10	P	Foreign Exchange Future	0.10456	0.10664			(
15/10/2019	\$ / R On 13-December-19	14.11	C	Foreign Exchange Future	0.74969	0.75180			(
15/10/2019	\$ / R On 13-December-19	14.11	P	Foreign Exchange Future	0.10709	0.10920			(
15/10/2019	\$ / R On 13-December-19	14.12	C	Foreign Exchange Future	0.74226	0.74440			(
15/10/2019	\$ / R On 13-December-19	14.12	P	Foreign Exchange Future	0.10966	0.11180			(
15/10/2019	\$ / R On 13-December-19	14.41	C	Foreign Exchange Future	0.54610	0.54882			(
15/10/2019	\$ / R On 13-December-19	14.41	P	Foreign Exchange Future	0.20350	0.20622			(
15/10/2019	\$ / R On 13-December-19	15.80	C	Foreign Exchange Future	0.08682	0.08896			(
15/10/2019	\$ / R On 13-December-19	15.80	P	Foreign Exchange Future	1.13422	1.13636			(
15/10/2019	\$ / R On 13-December-19	15.81	C	Foreign Exchange Future	0.08557	0.08769			(
15/10/2019	\$ / R On 13-December-19	15.81	P	Foreign Exchange Future	1.14297	1.14509			(
15/10/2019	\$ / R On 13-December-19	15.82	C	Foreign Exchange Future	0.08434	0.08645			(
15/10/2019	\$ / R On 13-December-19	15.82	P	Foreign Exchange Future	1.15174	1.15385			(
15/10/2019	\$ / R On 13-December-19	16.13	C	Foreign Exchange Future	0.05358	0.05524			(
15/10/2019	\$ / R On 13-December-19	16.13	P	Foreign Exchange Future	1.43098	1.43264			(
15/10/2019	\$ / R On 13-December-19	16.20	C	Foreign Exchange Future	0.04833	0.04989			(
15/10/2019	\$ / R On 13-December-19	16.20	P	Foreign Exchange Future	1.49573	1.49729			(
15/10/2019	\$ / R On 13-December-19	16.25	C	Foreign Exchange Future	0.04489	0.04639			(
15/10/2019	\$ / R On 13-December-19	16.25	P	Foreign Exchange Future	1.54229	1.54379			(
15/10/2019	\$ / R On 13-December-19	16.35	C	Foreign Exchange Future	0.03850	0.03987			(
15/10/2019	\$ / R On 13-December-19	16.35	P	Foreign Exchange Future	1.63590	1.63727			(
15/10/2019	\$ / R On 13-December-19	16.37	C	Foreign Exchange Future	0.03733	0.03868			(
15/10/2019	\$ / R On 13-December-19	16.37	P	Foreign Exchange Future	1.65473	1.65608			(
15/10/2019	\$ / R On 13-December-19	16.55	C	Foreign Exchange Future	0.02827	0.02940			(
15/10/2019	\$ / R On 13-December-19	16.55	P	Foreign Exchange Future	1.82567	1.82680			(
15/10/2019	\$ / R On 13-December-19	16.85	C	Foreign Exchange Future	0.01775	0.01857			(
15/10/2019	\$ / R On 13-December-19	16.85	P	Foreign Exchange Future	2.11515	2.11597			(
15/10/2019	\$ / R On 13-December-19	16.99	C	Foreign Exchange Future	0.01428	0.01499			(
15/10/2019	\$ / R On 13-December-19	16.99	P	Foreign Exchange Future	2.25168	2.25239			(
15/10/2019	\$ / R On 13-December-19	17.02	C	Foreign Exchange Future	0.01363	0.01432			(
15/10/2019	\$ / R On 13-December-19	17.02	P	Foreign Exchange Future	2.28103	2.28172			(
15/10/2019	\$ / R On 13-December-19	17.38	C	Foreign Exchange Future	0.00781	0.00827			(
15/10/2019	\$ / R On 13-December-19	17.38	P	Foreign Exchange Future	2.63521	2.63567			(
15/10/2019	\$ / R On 13-December-19	20.00	C	Foreign Exchange Future	0.00008	0.00009			(
15/10/2019	\$ / R On 13-December-19	20.00	P	Foreign Exchange Future	5.24748	5.24749			(
15/10/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			(
15/10/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.79216	1.79245			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00676	0.00705			(
15/10/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.33169	1.33254			(
15/10/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.03259	0.03344			(
15/10/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.74828	0.75037			(
15/10/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.16288	0.16497			(
15/10/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.71458	0.71676			(
15/10/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.17918	0.18136			(
15/10/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.07969	0.08139			(
15/10/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.50429	1.50599			(
15/10/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.02779	0.02869			(
15/10/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.29239	2.29329			(
15/10/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.01709	0.01774			(
15/10/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.67169	2.67234			(
15/10/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			(
15/10/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.36383	1.36482			(
15/10/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.06143	0.06242			(
15/10/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			(
15/10/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.61840	0.62044			(
15/10/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.50330	0.50534			(
15/10/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			(
15/10/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.40513	1.40617			(
15/10/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.09453	0.09557			(
15/10/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			(
15/10/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01675	3.01677			(
15/10/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00085	0.00087			(
15/10/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.99381	1.99425			(
15/10/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.02791	0.02835			(
15/10/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.90161	1.90213			(
15/10/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.03571	0.03623			(
15/10/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.78414	1.78478			(
15/10/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.04824	0.04888			(
15/10/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.29066	1.29187			(
15/10/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.14476	0.14597			(
15/10/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.11955	1.12096			(
15/10/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.20365	0.20506			(
15/10/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.86728	0.86900			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.34138	0.34310			(
15/10/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.80549	0.80728			(
15/10/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.38959	0.39138			(
15/10/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.72701	0.72889			(
15/10/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.46111	0.46299			(
15/10/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.36715	0.36910			(
15/10/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	1.05125	1.05320			(
15/10/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.36444	0.36639			(
15/10/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	1.05854	1.06049			(
15/10/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.36176	0.36371			(
15/10/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	1.06586	1.06781			(
15/10/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.17744	0.17900			(
15/10/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.85154	1.85310			(
15/10/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.15185	0.15331			(
15/10/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	2.03595	2.03741			(
15/10/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.12821	0.12955			(
15/10/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.24231	2.24365			(
15/10/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.07809	0.07912			(
15/10/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.88219	2.88322			(
15/10/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.07032	0.07128			(
15/10/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	3.02442	3.02538			(
15/10/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			(
15/10/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.44682	1.44787			(
15/10/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.12962	0.13067			(
15/10/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			(
15/10/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.47998	1.48103			(
15/10/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.16128	0.16233			(
15/10/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			(
15/10/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.53496	1.53600			(
15/10/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.19896	0.20000			(
15/10/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			(
15/10/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.20416	3.20428			(
15/10/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00836	0.00848			(
15/10/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.21163	1.21294			(
15/10/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.36583	0.36714			(
15/10/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.75608	0.75771			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/10/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.82028	0.82191			(
15/10/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.75206	0.75369			(
15/10/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.82626	0.82789			(
15/10/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.74805	0.74968			(
15/10/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.83225	0.83388			(
15/10/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.24931	0.25066			(
15/10/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.41351	2.41486			(
15/10/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			(
15/10/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.79575	0.79728			(
15/10/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.97895	0.98048			(
15/10/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			(
15/10/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.92798	0.92940			(
15/10/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.98758	0.98900			(
15/10/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.92402	0.92545			(
15/10/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.99362	0.99505			(
15/10/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.92007	0.92150			(
15/10/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.99967	1.00110			(
15/10/2019	\$ / R MAXI On 13-December-19			Foreign Exchange Future	14.75260	14.75260			(
15/10/2019	\$ / R MAXI On 13-December-19	14.01	C	Foreign Exchange Future	0.82620	0.82807			(
15/10/2019	\$ / R MAXI On 13-December-19	14.01	P	Foreign Exchange Future	0.08360	0.08547			(
15/10/2019	\$ / R MAXI On 13-December-19	14.02	C	Foreign Exchange Future	0.81837	0.82027			(
15/10/2019	\$ / R MAXI On 13-December-19	14.02	P	Foreign Exchange Future	0.08577	0.08767			(
15/10/2019	\$ / R MAXI On 13-December-19	14.03	C	Foreign Exchange Future	0.81058	0.81250			(
15/10/2019	\$ / R MAXI On 13-December-19	14.03	P	Foreign Exchange Future	0.08798	0.08990			(
15/10/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			(
15/10/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.72201	0.72389			(
15/10/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.46611	0.46799			(
15/10/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.71705	0.71893			(
15/10/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.47115	0.47303			(
15/10/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.71210	0.71399			(
15/10/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.47620	0.47809			(
15/10/2019	£ / R On 13-December-19			Foreign Exchange Future	19.27110	19.27110			(
15/10/2019	£ / R On 13-December-19	18.75	C	Foreign Exchange Future	0.74331	0.74658			(
15/10/2019	£ / R On 13-December-19	18.75	P	Foreign Exchange Future	0.22221	0.22548			(
15/10/2019	£ / R On 13-December-19	19.95	C	Foreign Exchange Future	0.20679	0.21016			(
15/10/2019	£ / R On 13-December-19	19.95	P	Foreign Exchange Future	0.88569	0.88906			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	£ / R On 13-December-19	19.96	C	Foreign Exchange Future	0.20428	0.20763			(
15/10/2019	£ / R On 13-December-19	19.96	P	Foreign Exchange Future	0.89318	0.89653			(
15/10/2019	£ / R On 13-December-19	19.97	C	Foreign Exchange Future	0.20180	0.20514			(
15/10/2019	£ / R On 13-December-19	19.97	P	Foreign Exchange Future	0.90070	0.90404			(
15/10/2019	£ / R On 13-December-19	22.13	C	Foreign Exchange Future	0.01016	0.01073			(
15/10/2019	£ / R On 13-December-19	22.13	P	Foreign Exchange Future	2.86906	2.86963			(
15/10/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			(
15/10/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	1.04775	1.04999			(
15/10/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.47255	0.47479			(
15/10/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.47784	0.48024			(
15/10/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.19264	1.19504			(
15/10/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.47476	0.47715			(
15/10/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.19956	1.20195			(
15/10/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.47169	0.47408			(
15/10/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.20649	1.20888			(
15/10/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			(
15/10/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.92788	0.92993			(
15/10/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	1.05498	1.05703			(
15/10/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.92368	0.92573			(
15/10/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	1.06078	1.06283			(
15/10/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.91950	0.92155			(
15/10/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	1.06660	1.06865			(
15/10/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			(
15/10/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.16380	1.16562			(
15/10/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.28340	1.28522			(
15/10/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.15962	1.16144			(
15/10/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.28922	1.29104			(
15/10/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.15544	1.15726			(
15/10/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.29504	1.29686			(
15/10/2019	¥ / R On 13-December-19			Foreign Exchange Future	0.13460	0.13460			(
15/10/2019	¥ / R On 13-December-19	0.12	C	Foreign Exchange Future	0.01466	0.01466			(
15/10/2019	¥ / R On 13-December-19	0.12	P	Foreign Exchange Future	0.00006	0.00006			(
15/10/2019	¥ / R On 13-December-19	0.13	C	Foreign Exchange Future	0.00623	0.00625			(
15/10/2019	¥ / R On 13-December-19	0.13	P	Foreign Exchange Future	0.00163	0.00165			(
15/10/2019	¥ / R On 13-December-19	0.14	C	Foreign Exchange Future	0.00181	0.00184			(
15/10/2019	¥ / R On 13-December-19	0.14	P	Foreign Exchange Future	0.00721	0.00724			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			(
15/10/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00992	0.00994			(
15/10/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00272	0.00274			(
15/10/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00506	0.00508			(
15/10/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00786	0.00788			(
15/10/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00239	0.00240			(
15/10/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01519	0.01520			(
15/10/2019	€ / R On 13-December-19			Foreign Exchange Future	16.76890	16.76890			(
15/10/2019	€ / R On 13-December-19	13.73	C	Foreign Exchange Future	3.03896	3.03897			(
15/10/2019	€ / R On 13-December-19	13.73	P	Foreign Exchange Future	0.00006	0.00007			(
15/10/2019	€ / R On 13-December-19	14.09	C	Foreign Exchange Future	2.67915	2.67917			(
15/10/2019	€ / R On 13-December-19	14.09	P	Foreign Exchange Future	0.00025	0.00027			(
15/10/2019	€ / R On 13-December-19	14.23	C	Foreign Exchange Future	2.53931	2.53935			(
15/10/2019	€ / R On 13-December-19	14.23	P	Foreign Exchange Future	0.00041	0.00045			(
15/10/2019	€ / R On 13-December-19	15.70	C	Foreign Exchange Future	1.11406	1.11543			(
15/10/2019	€ / R On 13-December-19	15.70	P	Foreign Exchange Future	0.04516	0.04653			(
15/10/2019	€ / R On 13-December-19	15.85	C	Foreign Exchange Future	0.98510	0.98680			(
15/10/2019	€ / R On 13-December-19	15.85	P	Foreign Exchange Future	0.06620	0.06790			(
15/10/2019	€ / R On 13-December-19	16.15	C	Foreign Exchange Future	0.75124	0.75365			(
15/10/2019	€ / R On 13-December-19	16.15	P	Foreign Exchange Future	0.13234	0.13475			(
15/10/2019	€ / R On 13-December-19	18.01	C	Foreign Exchange Future	0.07716	0.07924			(
15/10/2019	€ / R On 13-December-19	18.01	P	Foreign Exchange Future	1.31826	1.32034			(
15/10/2019	€ / R On 13-December-19	18.02	C	Foreign Exchange Future	0.07610	0.07816			(
15/10/2019	€ / R On 13-December-19	18.02	P	Foreign Exchange Future	1.32720	1.32926			(
15/10/2019	€ / R On 13-December-19	18.03	C	Foreign Exchange Future	0.07505	0.07710			(
15/10/2019	€ / R On 13-December-19	18.03	P	Foreign Exchange Future	1.33615	1.33820			(
15/10/2019	€ / R On 13-December-19	19.79	C	Foreign Exchange Future	0.00576	0.00613			(
15/10/2019	€ / R On 13-December-19	19.79	P	Foreign Exchange Future	3.02686	3.02723			(
15/10/2019	€ / R On 13-December-19	19.80	C	Foreign Exchange Future	0.00568	0.00605			(
15/10/2019	€ / R On 13-December-19	19.80	P	Foreign Exchange Future	3.03678	3.03715			(
15/10/2019	€ / R On 13-December-19	20.62	C	Foreign Exchange Future	0.00164	0.00178			(
15/10/2019	€ / R On 13-December-19	20.62	P	Foreign Exchange Future	3.85274	3.85288			(
15/10/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			(
15/10/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.72188	0.72411			(
15/10/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.39448	0.39671			(
15/10/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.59310	0.59546			(
15/10/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.52570	0.52806			(
15/10/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.55318	0.55556			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.57578	0.57816			(
15/10/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.52376	0.52616			(
15/10/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.61636	0.61876			(
15/10/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			(
15/10/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.25797	0.25985			(
15/10/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.61167	1.61355			(
15/10/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.25620	0.25808			(
15/10/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.61990	1.62178			(
15/10/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.25445	0.25632			(
15/10/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.62815	1.63002			(
15/10/2019	AU\$ / R On 13-December-19			Foreign Exchange Future	10.45630	10.45630			(
15/10/2019	AU\$ / R On 13-December-19	10.89	C	Foreign Exchange Future	0.06207	0.06336			(
15/10/2019	AU\$ / R On 13-December-19	10.89	P	Foreign Exchange Future	0.49577	0.49706			(
15/10/2019	AU\$ / R On 13-December-19	10.90	C	Foreign Exchange Future	0.06033	0.06160			(
15/10/2019	AU\$ / R On 13-December-19	10.90	P	Foreign Exchange Future	0.50403	0.50530			(
15/10/2019	AU\$ / R On 13-December-19	10.91	C	Foreign Exchange Future	0.05863	0.05989			(
15/10/2019	AU\$ / R On 13-December-19	10.91	P	Foreign Exchange Future	0.51233	0.51359			(
15/10/2019	AU\$ / R On 13-December-19	11.00	C	Foreign Exchange Future	0.04519	0.04630			(
15/10/2019	AU\$ / R On 13-December-19	11.00	P	Foreign Exchange Future	0.58889	0.59000			(
15/10/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			(
15/10/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.17108	0.17208			(
15/10/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.61788	0.61888			(
15/10/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.16858	0.16958			(
15/10/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.62538	0.62638			(
15/10/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.16612	0.16712			(
15/10/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.63292	0.63392			(
15/10/2019	CAD/ R On 13-December-19			Foreign Exchange Future	11.01030	11.01030			(
15/10/2019	CAD/ R On 13-December-19	11.53	C	Foreign Exchange Future	0.07259	0.07411			(
15/10/2019	CAD/ R On 13-December-19	11.53	P	Foreign Exchange Future	0.59229	0.59381			(
15/10/2019	CAD/ R On 13-December-19	11.54	C	Foreign Exchange Future	0.07087	0.07237			(
15/10/2019	CAD/ R On 13-December-19	11.54	P	Foreign Exchange Future	0.60057	0.60207			(
15/10/2019	CAD/ R On 13-December-19	11.55	C	Foreign Exchange Future	0.06919	0.07067			(
15/10/2019	CAD/ R On 13-December-19	11.55	P	Foreign Exchange Future	0.60889	0.61037			(
15/10/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			(
15/10/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.20176	0.20293			(
15/10/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.72146	0.72263			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.19925	0.20042			(
15/10/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.72895	0.73012			(
15/10/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.19678	0.19795			(
15/10/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.73648	0.73765			(
15/10/2019	CHF / R On 13-December-19			Foreign Exchange Future	14.77310	14.77310			(
15/10/2019	CHF / R On 13-December-19	15.95	C	Foreign Exchange Future	0.06646	0.06830			(
15/10/2019	CHF / R On 13-December-19	15.95	P	Foreign Exchange Future	1.24336	1.24520			(
15/10/2019	CHF / R On 13-December-19	15.96	C	Foreign Exchange Future	0.06546	0.06729			(
15/10/2019	CHF / R On 13-December-19	15.96	P	Foreign Exchange Future	1.25236	1.25419			(
15/10/2019	CHF / R On 13-December-19	15.97	C	Foreign Exchange Future	0.06447	0.06628			(
15/10/2019	CHF / R On 13-December-19	15.97	P	Foreign Exchange Future	1.26137	1.26318			(
15/10/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			(
15/10/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.19560	0.19723			(
15/10/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.73820	1.73983			(
15/10/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.19412	0.19574			(
15/10/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.74672	1.74834			(
15/10/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.19265	0.19426			(
15/10/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.75525	1.75686			(
15/10/2019	CNH / R On 13-December-19			Foreign Exchange Future	2.21470	2.21470			(
15/10/2019	CNH / R On 13-December-19	2.10	C	Foreign Exchange Future	0.12434	0.12457			(
15/10/2019	CNH / R On 13-December-19	2.10	P	Foreign Exchange Future	0.00964	0.00987			(
15/10/2019	CNH / R On 13-December-19	2.11	C	Foreign Exchange Future	0.11623	0.11649			(
15/10/2019	CNH / R On 13-December-19	2.11	P	Foreign Exchange Future	0.01153	0.01179			(
15/10/2019	CNH / R On 13-December-19	2.12	C	Foreign Exchange Future	0.10839	0.10867			(
15/10/2019	CNH / R On 13-December-19	2.12	P	Foreign Exchange Future	0.01369	0.01397			(
15/10/2019	DKK / R On 13-December-19			Foreign Exchange Future	2.24950	2.24950			(
15/10/2019	DKK / R On 13-December-19	2.53	C	Foreign Exchange Future	0.00147	0.00155			(
15/10/2019	DKK / R On 13-December-19	2.53	P	Foreign Exchange Future	0.28197	0.28205			(
15/10/2019	DKK / R On 13-December-19	2.54	C	Foreign Exchange Future	0.00126	0.00133			(
15/10/2019	DKK / R On 13-December-19	2.54	P	Foreign Exchange Future	0.29176	0.29183			(
15/10/2019	DKK / R On 13-December-19	2.55	C	Foreign Exchange Future	0.00108	0.00114			(
15/10/2019	DKK / R On 13-December-19	2.55	P	Foreign Exchange Future	0.30158	0.30164			(
15/10/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			(
15/10/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.01267	0.01282			(
15/10/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.31767	0.31782			(
15/10/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.01187	0.01202			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.32687	0.32702			(
15/10/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.01113	0.01126			(
15/10/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.33613	0.33626			(
15/10/2019	HK\$/R On 13-December-19			Foreign Exchange Future	1.88810	1.88810			(
15/10/2019	HK\$/R On 13-December-19	1.83	C	Foreign Exchange Future	0.07889	0.07921			(
15/10/2019	HK\$/R On 13-December-19	1.83	P	Foreign Exchange Future	0.02079	0.02111			(
15/10/2019	HK\$/R On 13-December-19	1.84	C	Foreign Exchange Future	0.07243	0.07277			(
15/10/2019	HK\$/R On 13-December-19	1.84	P	Foreign Exchange Future	0.02433	0.02467			(
15/10/2019	HK\$/R On 13-December-19	1.85	C	Foreign Exchange Future	0.06633	0.06669			(
15/10/2019	HK\$/R On 13-December-19	1.85	P	Foreign Exchange Future	0.02823	0.02859			(
15/10/2019	KES / R On 13-December-19			Foreign Exchange Future	0.13910	0.13910			(
15/10/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			(
15/10/2019	NOK/R On 13-December-19			Foreign Exchange Future	1.71570	1.71570			(
15/10/2019	NZ\$ / R On 13-December-19			Foreign Exchange Future	9.88230	9.88230			(
15/10/2019	NZ\$ / R On 13-December-19	10.34	C	Foreign Exchange Future	0.06245	0.06376			(
15/10/2019	NZ\$ / R On 13-December-19	10.34	P	Foreign Exchange Future	0.52015	0.52146			(
15/10/2019	NZ\$ / R On 13-December-19	10.35	C	Foreign Exchange Future	0.06074	0.06204			(
15/10/2019	NZ\$ / R On 13-December-19	10.35	P	Foreign Exchange Future	0.52844	0.52974			(
15/10/2019	NZ\$ / R On 13-December-19	10.36	C	Foreign Exchange Future	0.05907	0.06035			(
15/10/2019	NZ\$ / R On 13-December-19	10.36	P	Foreign Exchange Future	0.53677	0.53805			(
15/10/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			(
15/10/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.16609	0.16710			(
15/10/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.66199	0.66300			(
15/10/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.16375	0.16476			(
15/10/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.66965	0.67066			(
15/10/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.16145	0.16246			(
15/10/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.67735	0.67836			(
15/10/2019	PULA / R On 13-December-19			Foreign Exchange Future	1.35080	1.35080			(
15/10/2019	PULA / R On 13-December-19	1.33	C	Foreign Exchange Future	0.02080	0.02080			(
15/10/2019	PULA / R On 13-December-19	1.33	P	Foreign Exchange Future	0.00000	0.00000			(
15/10/2019	PULA / R On 13-December-19	1.34	C	Foreign Exchange Future	0.01080	0.01080			(
15/10/2019	PULA / R On 13-December-19	1.34	P	Foreign Exchange Future	0.00000	0.00000			(
15/10/2019	PULA / R On 13-December-19	1.35	C	Foreign Exchange Future	0.00080	0.00080			(
15/10/2019	PULA / R On 13-December-19	1.35	P	Foreign Exchange Future	0.00000	0.00000			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
15/10/2019	QUANTO £ / \$ On 13-December-19			Foreign Exchange Future	1.30630	1.30630			(
15/10/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			(
15/10/2019	QUANTO € / \$ On 13-December-19			Foreign Exchange Future	1.13670	1.13670			(
15/10/2019	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			(
15/10/2019	SGD / R On 13-December-19			Foreign Exchange Future	10.88370	10.88370			(
15/10/2019	SGD / R On 13-December-19	10.66	C	Foreign Exchange Future	0.34877	0.35047			(
15/10/2019	SGD / R On 13-December-19	10.66	P	Foreign Exchange Future	0.12507	0.12677			(
15/10/2019	SGD / R On 13-December-19	10.67	C	Foreign Exchange Future	0.34253	0.34425			(
15/10/2019	SGD / R On 13-December-19	10.67	P	Foreign Exchange Future	0.12883	0.13055			(
15/10/2019	SGD / R On 13-December-19	10.68	C	Foreign Exchange Future	0.33635	0.33809			(
15/10/2019	SGD / R On 13-December-19	10.68	P	Foreign Exchange Future	0.13265	0.13439			(
15/10/2019	TRY / R On 13-December-19			Foreign Exchange Future	2.14970	2.14970			(
15/10/2019	TRY / R On 13-December-19	2.28	C	Foreign Exchange Future	0.03005	0.03058			(
15/10/2019	TRY / R On 13-December-19	2.28	P	Foreign Exchange Future	0.16035	0.16088			(
15/10/2019	TRY / R On 13-December-19	2.29	C	Foreign Exchange Future	0.02774	0.02826			(
15/10/2019	TRY / R On 13-December-19	2.29	P	Foreign Exchange Future	0.16804	0.16856			(
15/10/2019	TRY / R On 13-December-19	2.30	C	Foreign Exchange Future	0.02558	0.02608			(
15/10/2019	TRY / R On 13-December-19	2.30	P	Foreign Exchange Future	0.17588	0.17638			(
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00