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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 16/10/2019 TO: 16/10/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	\$ / R On 31-October-19			Any day expiry	14.67520	14.67520			(
16/10/2019	\$ / R On 31-October-19	13.00	C	Any day expiry	1.67520	1.67520			(
16/10/2019	\$ / R On 31-October-19	13.00	P	Any day expiry	0.00000	0.00000			(
16/10/2019	\$ / R On 31-October-19	13.39	C	Any day expiry	1.28525	1.28527			(
16/10/2019	\$ / R On 31-October-19	13.39	P	Any day expiry	0.00005	0.00007			(
16/10/2019	\$ / R On 31-October-19	14.20	C	Any day expiry	0.50293	0.50594			(
16/10/2019	\$ / R On 31-October-19	14.20	P	Any day expiry	0.02773	0.03074			(
16/10/2019	\$ / R On 31-October-19	14.25	C	Any day expiry	0.46081	0.46425			(
16/10/2019	\$ / R On 31-October-19	14.25	P	Any day expiry	0.03561	0.03905			(
16/10/2019	\$ / R On 31-October-19	15.87	C	Any day expiry	0.00229	0.00290			(
16/10/2019	\$ / R On 31-October-19	15.87	P	Any day expiry	1.19709	1.19770			(
16/10/2019	\$ / R On 31-October-19	16.70	C	Any day expiry	0.00004	0.00007			(
16/10/2019	\$ / R On 31-October-19	16.70	P	Any day expiry	2.02484	2.02487			(
16/10/2019	\$ / R On 31-October-19	17.09	C	Any day expiry	0.00001	0.00001			(
16/10/2019	\$ / R On 31-October-19	17.09	P	Any day expiry	2.41481	2.41481			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	\$ / R On 29-November-19			Any day expiry	14.72710	14.72710			(
16/10/2019	\$ / R On 29-November-19	13.00	C	Any day expiry	1.72805	1.72815			(
16/10/2019	\$ / R On 29-November-19	13.00	P	Any day expiry	0.00095	0.00105			(
16/10/2019	\$ / R On 29-November-19	14.20	C	Any day expiry	0.62772	0.63026			(
16/10/2019	\$ / R On 29-November-19	14.20	P	Any day expiry	0.10062	0.10316			(
16/10/2019	\$ / R On 29-November-19	14.25	C	Any day expiry	0.59161	0.59430			(
16/10/2019	\$ / R On 29-November-19	14.25	P	Any day expiry	0.11451	0.11720			(
16/10/2019	\$ / R On 29-November-19	16.03	C	Any day expiry	0.03407	0.03566			(
16/10/2019	\$ / R On 29-November-19	16.03	P	Any day expiry	1.33697	1.33856			(
16/10/2019	\$ / R On 29-November-19	16.87	C	Any day expiry	0.00669	0.00721			(
16/10/2019	\$ / R On 29-November-19	16.87	P	Any day expiry	2.14959	2.15011			(
16/10/2019	\$ / R On 29-November-19	17.26	C	Any day expiry	0.00309	0.00339			(
16/10/2019	\$ / R On 29-November-19	17.26	P	Any day expiry	2.53599	2.53629			(
16/10/2019	\$ / R On 04-December-19			Any day expiry	14.73620	14.73620			(
16/10/2019	\$ / R On 02-December-19	13.44	C	Any day expiry	1.30129	1.30183			(
16/10/2019	\$ / R On 02-December-19	13.44	P	Any day expiry	0.00879	0.00933			(
16/10/2019	\$ / R On 04-December-19	14.84	C	Any day expiry	0.28556	0.28894			(
16/10/2019	\$ / R On 04-December-19	14.84	P	Any day expiry	0.38936	0.39274			(
16/10/2019	\$ / R On 13-December-19			Foreign Exchange Future	14.75260	14.75260			(
16/10/2019	\$ / R On 13-December-19	11.89	C	Foreign Exchange Future	2.86261	2.86261			(
16/10/2019	\$ / R On 13-December-19	11.89	P	Foreign Exchange Future	0.00001	0.00001			(
16/10/2019	\$ / R On 13-December-19	12.87	C	Foreign Exchange Future	1.88426	1.88438			(
16/10/2019	\$ / R On 13-December-19	12.87	P	Foreign Exchange Future	0.00166	0.00178			(
16/10/2019	\$ / R On 13-December-19	13.00	C	Foreign Exchange Future	1.75545	1.75564			(
16/10/2019	\$ / R On 13-December-19	13.00	P	Foreign Exchange Future	0.00285	0.00304			(
16/10/2019	\$ / R On 13-December-19	13.03	C	Foreign Exchange Future	1.72582	1.72603			(
16/10/2019	\$ / R On 13-December-19	13.03	P	Foreign Exchange Future	0.00322	0.00343			(
16/10/2019	\$ / R On 13-December-19	13.66	C	Foreign Exchange Future	1.12356	1.12463			(
16/10/2019	\$ / R On 13-December-19	13.66	P	Foreign Exchange Future	0.03096	0.03203			(
16/10/2019	\$ / R On 13-December-19	13.80	C	Foreign Exchange Future	0.99945	1.00083			(
16/10/2019	\$ / R On 13-December-19	13.80	P	Foreign Exchange Future	0.04685	0.04823			(
16/10/2019	\$ / R On 13-December-19	13.94	C	Foreign Exchange Future	0.88100	0.88271			(
16/10/2019	\$ / R On 13-December-19	13.94	P	Foreign Exchange Future	0.06840	0.07011			(
16/10/2019	\$ / R On 13-December-19	14.00	C	Foreign Exchange Future	0.83223	0.83408			(
16/10/2019	\$ / R On 13-December-19	14.00	P	Foreign Exchange Future	0.07963	0.08148			(
16/10/2019	\$ / R On 13-December-19	14.07	C	Foreign Exchange Future	0.77778	0.77981			(
16/10/2019	\$ / R On 13-December-19	14.07	P	Foreign Exchange Future	0.09518	0.09721			(
16/10/2019	\$ / R On 13-December-19	14.08	C	Foreign Exchange Future	0.77017	0.77221			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	\$ / R On 13-December-19	14.08	P	Foreign Exchange Future	0.09757	0.09961			(
16/10/2019	\$ / R On 13-December-19	14.10	C	Foreign Exchange Future	0.75506	0.75716			(
16/10/2019	\$ / R On 13-December-19	14.10	P	Foreign Exchange Future	0.10246	0.10456			(
16/10/2019	\$ / R On 13-December-19	14.11	C	Foreign Exchange Future	0.74757	0.74969			(
16/10/2019	\$ / R On 13-December-19	14.11	P	Foreign Exchange Future	0.10497	0.10709			(
16/10/2019	\$ / R On 13-December-19	14.12	C	Foreign Exchange Future	0.74012	0.74226			(
16/10/2019	\$ / R On 13-December-19	14.12	P	Foreign Exchange Future	0.10752	0.10966			(
16/10/2019	\$ / R On 13-December-19	14.41	C	Foreign Exchange Future	0.54336	0.54610			(
16/10/2019	\$ / R On 13-December-19	14.41	P	Foreign Exchange Future	0.20076	0.20350			(
16/10/2019	\$ / R On 13-December-19	15.80	C	Foreign Exchange Future	0.08468	0.08682			(
16/10/2019	\$ / R On 13-December-19	15.80	P	Foreign Exchange Future	1.13208	1.13422			(
16/10/2019	\$ / R On 13-December-19	15.81	C	Foreign Exchange Future	0.08345	0.08557			(
16/10/2019	\$ / R On 13-December-19	15.81	P	Foreign Exchange Future	1.14085	1.14297			(
16/10/2019	\$ / R On 13-December-19	15.82	C	Foreign Exchange Future	0.08223	0.08434			(
16/10/2019	\$ / R On 13-December-19	15.82	P	Foreign Exchange Future	1.14963	1.15174			(
16/10/2019	\$ / R On 13-December-19	16.13	C	Foreign Exchange Future	0.05192	0.05358			(
16/10/2019	\$ / R On 13-December-19	16.13	P	Foreign Exchange Future	1.42932	1.43098			(
16/10/2019	\$ / R On 13-December-19	16.20	C	Foreign Exchange Future	0.04677	0.04833			(
16/10/2019	\$ / R On 13-December-19	16.20	P	Foreign Exchange Future	1.49417	1.49573			(
16/10/2019	\$ / R On 13-December-19	16.25	C	Foreign Exchange Future	0.04340	0.04489			(
16/10/2019	\$ / R On 13-December-19	16.25	P	Foreign Exchange Future	1.54080	1.54229			(
16/10/2019	\$ / R On 13-December-19	16.35	C	Foreign Exchange Future	0.03715	0.03850			(
16/10/2019	\$ / R On 13-December-19	16.35	P	Foreign Exchange Future	1.63455	1.63590			(
16/10/2019	\$ / R On 13-December-19	16.37	C	Foreign Exchange Future	0.03600	0.03733			(
16/10/2019	\$ / R On 13-December-19	16.37	P	Foreign Exchange Future	1.65340	1.65473			(
16/10/2019	\$ / R On 13-December-19	16.55	C	Foreign Exchange Future	0.02716	0.02827			(
16/10/2019	\$ / R On 13-December-19	16.55	P	Foreign Exchange Future	1.82456	1.82567			(
16/10/2019	\$ / R On 13-December-19	16.85	C	Foreign Exchange Future	0.01694	0.01775			(
16/10/2019	\$ / R On 13-December-19	16.85	P	Foreign Exchange Future	2.11434	2.11515			(
16/10/2019	\$ / R On 13-December-19	16.99	C	Foreign Exchange Future	0.01358	0.01428			(
16/10/2019	\$ / R On 13-December-19	16.99	P	Foreign Exchange Future	2.25098	2.25168			(
16/10/2019	\$ / R On 13-December-19	17.02	C	Foreign Exchange Future	0.01296	0.01363			(
16/10/2019	\$ / R On 13-December-19	17.02	P	Foreign Exchange Future	2.28036	2.28103			(
16/10/2019	\$ / R On 13-December-19	17.38	C	Foreign Exchange Future	0.00737	0.00781			(
16/10/2019	\$ / R On 13-December-19	17.38	P	Foreign Exchange Future	2.63477	2.63521			(
16/10/2019	\$ / R On 13-December-19	20.00	C	Foreign Exchange Future	0.00007	0.00008			(
16/10/2019	\$ / R On 13-December-19	20.00	P	Foreign Exchange Future	5.24747	5.24748			(
16/10/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			(
16/10/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.79188	1.79216			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00648	0.00676			(
16/10/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.33084	1.33169			(
16/10/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.03174	0.03259			(
16/10/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.74618	0.74828			(
16/10/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.16078	0.16288			(
16/10/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.71240	0.71458			(
16/10/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.17700	0.17918			(
16/10/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.07800	0.07969			(
16/10/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.50260	1.50429			(
16/10/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.02689	0.02779			(
16/10/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.29149	2.29239			(
16/10/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.01645	0.01709			(
16/10/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.67105	2.67169			(
16/10/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			(
16/10/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.36285	1.36383			(
16/10/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.06045	0.06143			(
16/10/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			(
16/10/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.61635	0.61840			(
16/10/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.50125	0.50330			(
16/10/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			(
16/10/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.40410	1.40513			(
16/10/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.09350	0.09453			(
16/10/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			(
16/10/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01672	3.01675			(
16/10/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00082	0.00085			(
16/10/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.99337	1.99381			(
16/10/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.02747	0.02791			(
16/10/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.90109	1.90161			(
16/10/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.03519	0.03571			(
16/10/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.78351	1.78414			(
16/10/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.04761	0.04824			(
16/10/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.28946	1.29066			(
16/10/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.14356	0.14476			(
16/10/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.11813	1.11955			(
16/10/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.20223	0.20365			(
16/10/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.86555	0.86728			(

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16/10/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.33965	0.34138			(
16/10/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.80369	0.80549			(
16/10/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.38779	0.38959			(
16/10/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.72513	0.72701			(
16/10/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.45923	0.46111			(
16/10/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.36519	0.36715			(
16/10/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	1.04929	1.05125			(
16/10/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.36249	0.36444			(
16/10/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	1.05659	1.05854			(
16/10/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.35981	0.36176			(
16/10/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	1.06391	1.06586			(
16/10/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.17588	0.17744			(
16/10/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.84998	1.85154			(
16/10/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.15040	0.15185			(
16/10/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	2.03450	2.03595			(
16/10/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.12687	0.12821			(
16/10/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.24097	2.24231			(
16/10/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.07707	0.07809			(
16/10/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.88117	2.88219			(
16/10/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.06936	0.07032			(
16/10/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	3.02346	3.02442			(
16/10/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			(
16/10/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.44577	1.44682			(
16/10/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.12857	0.12962			(
16/10/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			(
16/10/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.47893	1.47998			(
16/10/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.16023	0.16128			(
16/10/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			(
16/10/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.53392	1.53496			(
16/10/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.19792	0.19896			(
16/10/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			(
16/10/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.20404	3.20416			(
16/10/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00824	0.00836			(
16/10/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.21031	1.21163			(
16/10/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.36451	0.36583			(
16/10/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.75445	0.75608			(

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16/10/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.81865	0.82028			(
16/10/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.75042	0.75206			(
16/10/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.82462	0.82626			(
16/10/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.74641	0.74805			(
16/10/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.83061	0.83225			(
16/10/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.24796	0.24931			(
16/10/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.41216	2.41351			(
16/10/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			(
16/10/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.79422	0.79575			(
16/10/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.97742	0.97895			(
16/10/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			(
16/10/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.92655	0.92798			(
16/10/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.98615	0.98758			(
16/10/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.92259	0.92402			(
16/10/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.99219	0.99362			(
16/10/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.91865	0.92007			(
16/10/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.99825	0.99967			(
16/10/2019	\$ / R MAXI On 13-December-19			Foreign Exchange Future	14.75260	14.75260			(
16/10/2019	\$ / R MAXI On 13-December-19	14.01	C	Foreign Exchange Future	0.82433	0.82620			(
16/10/2019	\$ / R MAXI On 13-December-19	14.01	P	Foreign Exchange Future	0.08173	0.08360			(
16/10/2019	\$ / R MAXI On 13-December-19	14.02	C	Foreign Exchange Future	0.81647	0.81837			(
16/10/2019	\$ / R MAXI On 13-December-19	14.02	P	Foreign Exchange Future	0.08387	0.08577			(
16/10/2019	\$ / R MAXI On 13-December-19	14.03	C	Foreign Exchange Future	0.80865	0.81058			(
16/10/2019	\$ / R MAXI On 13-December-19	14.03	P	Foreign Exchange Future	0.08605	0.08798			(
16/10/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			(
16/10/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.72013	0.72201			(
16/10/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.46423	0.46611			(
16/10/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.71516	0.71705			(
16/10/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.46926	0.47115			(
16/10/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.71021	0.71210			(
16/10/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.47431	0.47620			(
16/10/2019	£ / R On 13-December-19			Foreign Exchange Future	19.27110	19.27110			(
16/10/2019	£ / R On 13-December-19	18.75	C	Foreign Exchange Future	0.74002	0.74331			(
16/10/2019	£ / R On 13-December-19	18.75	P	Foreign Exchange Future	0.21892	0.22221			(
16/10/2019	£ / R On 13-December-19	19.95	C	Foreign Exchange Future	0.20341	0.20679			(
16/10/2019	£ / R On 13-December-19	19.95	P	Foreign Exchange Future	0.88231	0.88569			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	£ / R On 13-December-19	19.96	C	Foreign Exchange Future	0.20091	0.20428			(
16/10/2019	£ / R On 13-December-19	19.96	P	Foreign Exchange Future	0.88981	0.89318			(
16/10/2019	£ / R On 13-December-19	19.97	C	Foreign Exchange Future	0.19844	0.20180			(
16/10/2019	£ / R On 13-December-19	19.97	P	Foreign Exchange Future	0.89734	0.90070			(
16/10/2019	£ / R On 13-December-19	22.13	C	Foreign Exchange Future	0.00960	0.01016			(
16/10/2019	£ / R On 13-December-19	22.13	P	Foreign Exchange Future	2.86849	2.86906			(
16/10/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			(
16/10/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	1.04550	1.04775			(
16/10/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.47030	0.47255			(
16/10/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.47544	0.47784			(
16/10/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.19025	1.19264			(
16/10/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.47236	0.47476			(
16/10/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.19716	1.19956			(
16/10/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.46929	0.47169			(
16/10/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.20409	1.20649			(
16/10/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			(
16/10/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.92583	0.92788			(
16/10/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	1.05293	1.05498			(
16/10/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.92163	0.92368			(
16/10/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	1.05873	1.06078			(
16/10/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.91745	0.91950			(
16/10/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	1.06455	1.06660			(
16/10/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			(
16/10/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.16198	1.16380			(
16/10/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.28158	1.28340			(
16/10/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.15780	1.15962			(
16/10/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.28740	1.28922			(
16/10/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.15362	1.15544			(
16/10/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.29322	1.29504			(
16/10/2019	¥ / R On 13-December-19			Foreign Exchange Future	0.13460	0.13460			(
16/10/2019	¥ / R On 13-December-19	0.12	C	Foreign Exchange Future	0.01466	0.01466			(
16/10/2019	¥ / R On 13-December-19	0.12	P	Foreign Exchange Future	0.00006	0.00006			(
16/10/2019	¥ / R On 13-December-19	0.13	C	Foreign Exchange Future	0.00620	0.00623			(
16/10/2019	¥ / R On 13-December-19	0.13	P	Foreign Exchange Future	0.00160	0.00163			(
16/10/2019	¥ / R On 13-December-19	0.14	C	Foreign Exchange Future	0.00178	0.00181			(
16/10/2019	¥ / R On 13-December-19	0.14	P	Foreign Exchange Future	0.00718	0.00721			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			(
16/10/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00991	0.00992			(
16/10/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00271	0.00272			(
16/10/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00504	0.00506			(
16/10/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00784	0.00786			(
16/10/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00237	0.00239			(
16/10/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01517	0.01519			(
16/10/2019	€ / R On 13-December-19			Foreign Exchange Future	16.76890	16.76890			(
16/10/2019	€ / R On 13-December-19	13.73	C	Foreign Exchange Future	3.03896	3.03896			(
16/10/2019	€ / R On 13-December-19	13.73	P	Foreign Exchange Future	0.00006	0.00006			(
16/10/2019	€ / R On 13-December-19	14.09	C	Foreign Exchange Future	2.67912	2.67915			(
16/10/2019	€ / R On 13-December-19	14.09	P	Foreign Exchange Future	0.00022	0.00025			(
16/10/2019	€ / R On 13-December-19	14.23	C	Foreign Exchange Future	2.53927	2.53931			(
16/10/2019	€ / R On 13-December-19	14.23	P	Foreign Exchange Future	0.00037	0.00041			(
16/10/2019	€ / R On 13-December-19	15.70	C	Foreign Exchange Future	1.11270	1.11406			(
16/10/2019	€ / R On 13-December-19	15.70	P	Foreign Exchange Future	0.04380	0.04516			(
16/10/2019	€ / R On 13-December-19	15.85	C	Foreign Exchange Future	0.98340	0.98510			(
16/10/2019	€ / R On 13-December-19	15.85	P	Foreign Exchange Future	0.06450	0.06620			(
16/10/2019	€ / R On 13-December-19	16.15	C	Foreign Exchange Future	0.74882	0.75124			(
16/10/2019	€ / R On 13-December-19	16.15	P	Foreign Exchange Future	0.12992	0.13234			(
16/10/2019	€ / R On 13-December-19	18.01	C	Foreign Exchange Future	0.07508	0.07716			(
16/10/2019	€ / R On 13-December-19	18.01	P	Foreign Exchange Future	1.31618	1.31826			(
16/10/2019	€ / R On 13-December-19	18.02	C	Foreign Exchange Future	0.07404	0.07610			(
16/10/2019	€ / R On 13-December-19	18.02	P	Foreign Exchange Future	1.32514	1.32720			(
16/10/2019	€ / R On 13-December-19	18.03	C	Foreign Exchange Future	0.07300	0.07505			(
16/10/2019	€ / R On 13-December-19	18.03	P	Foreign Exchange Future	1.33410	1.33615			(
16/10/2019	€ / R On 13-December-19	19.79	C	Foreign Exchange Future	0.00540	0.00576			(
16/10/2019	€ / R On 13-December-19	19.79	P	Foreign Exchange Future	3.02650	3.02686			(
16/10/2019	€ / R On 13-December-19	19.80	C	Foreign Exchange Future	0.00532	0.00568			(
16/10/2019	€ / R On 13-December-19	19.80	P	Foreign Exchange Future	3.03642	3.03678			(
16/10/2019	€ / R On 13-December-19	20.62	C	Foreign Exchange Future	0.00151	0.00164			(
16/10/2019	€ / R On 13-December-19	20.62	P	Foreign Exchange Future	3.85261	3.85274			(
16/10/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			(
16/10/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.71964	0.72188			(
16/10/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.39224	0.39448			(
16/10/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.59073	0.59310			(
16/10/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.52333	0.52570			(
16/10/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.55079	0.55318			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.57339	0.57578			(
16/10/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.52135	0.52376			(
16/10/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.61395	0.61636			(
16/10/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			(
16/10/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.25608	0.25797			(
16/10/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.60978	1.61167			(
16/10/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.25432	0.25620			(
16/10/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.61802	1.61990			(
16/10/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.25258	0.25445			(
16/10/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.62628	1.62815			(
16/10/2019	AU\$ / R On 13-December-19			Foreign Exchange Future	10.45630	10.45630			(
16/10/2019	AU\$ / R On 13-December-19	10.89	C	Foreign Exchange Future	0.06078	0.06207			(
16/10/2019	AU\$ / R On 13-December-19	10.89	P	Foreign Exchange Future	0.49448	0.49577			(
16/10/2019	AU\$ / R On 13-December-19	10.90	C	Foreign Exchange Future	0.05905	0.06033			(
16/10/2019	AU\$ / R On 13-December-19	10.90	P	Foreign Exchange Future	0.50275	0.50403			(
16/10/2019	AU\$ / R On 13-December-19	10.91	C	Foreign Exchange Future	0.05737	0.05863			(
16/10/2019	AU\$ / R On 13-December-19	10.91	P	Foreign Exchange Future	0.51107	0.51233			(
16/10/2019	AU\$ / R On 13-December-19	11.00	C	Foreign Exchange Future	0.04408	0.04519			(
16/10/2019	AU\$ / R On 13-December-19	11.00	P	Foreign Exchange Future	0.58778	0.58889			(
16/10/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			(
16/10/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.17007	0.17108			(
16/10/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.61687	0.61788			(
16/10/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.16758	0.16858			(
16/10/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.62438	0.62538			(
16/10/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.16512	0.16612			(
16/10/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.63192	0.63292			(
16/10/2019	CAD/ R On 13-December-19			Foreign Exchange Future	11.01030	11.01030			(
16/10/2019	CAD/ R On 13-December-19	11.53	C	Foreign Exchange Future	0.07107	0.07259			(
16/10/2019	CAD/ R On 13-December-19	11.53	P	Foreign Exchange Future	0.59077	0.59229			(
16/10/2019	CAD/ R On 13-December-19	11.54	C	Foreign Exchange Future	0.06937	0.07087			(
16/10/2019	CAD/ R On 13-December-19	11.54	P	Foreign Exchange Future	0.59907	0.60057			(
16/10/2019	CAD/ R On 13-December-19	11.55	C	Foreign Exchange Future	0.06770	0.06919			(
16/10/2019	CAD/ R On 13-December-19	11.55	P	Foreign Exchange Future	0.60740	0.60889			(
16/10/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			(
16/10/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.20057	0.20176			(
16/10/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.72027	0.72146			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.19807	0.19925			(
16/10/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.72777	0.72895			(
16/10/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.19560	0.19678			(
16/10/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.73530	0.73648			(
16/10/2019	CHF / R On 13-December-19			Foreign Exchange Future	14.77310	14.77310			(
16/10/2019	CHF / R On 13-December-19	15.95	C	Foreign Exchange Future	0.06462	0.06646			(
16/10/2019	CHF / R On 13-December-19	15.95	P	Foreign Exchange Future	1.24152	1.24336			(
16/10/2019	CHF / R On 13-December-19	15.96	C	Foreign Exchange Future	0.06363	0.06546			(
16/10/2019	CHF / R On 13-December-19	15.96	P	Foreign Exchange Future	1.25053	1.25236			(
16/10/2019	CHF / R On 13-December-19	15.97	C	Foreign Exchange Future	0.06266	0.06447			(
16/10/2019	CHF / R On 13-December-19	15.97	P	Foreign Exchange Future	1.25956	1.26137			(
16/10/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			(
16/10/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.19398	0.19560			(
16/10/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.73658	1.73820			(
16/10/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.19250	0.19412			(
16/10/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.74510	1.74672			(
16/10/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.19103	0.19265			(
16/10/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.75363	1.75525			(
16/10/2019	CNH / R On 13-December-19			Foreign Exchange Future	2.21470	2.21470			(
16/10/2019	CNH / R On 13-December-19	2.10	C	Foreign Exchange Future	0.12410	0.12434			(
16/10/2019	CNH / R On 13-December-19	2.10	P	Foreign Exchange Future	0.00940	0.00964			(
16/10/2019	CNH / R On 13-December-19	2.11	C	Foreign Exchange Future	0.11597	0.11623			(
16/10/2019	CNH / R On 13-December-19	2.11	P	Foreign Exchange Future	0.01127	0.01153			(
16/10/2019	CNH / R On 13-December-19	2.12	C	Foreign Exchange Future	0.10810	0.10839			(
16/10/2019	CNH / R On 13-December-19	2.12	P	Foreign Exchange Future	0.01340	0.01369			(
16/10/2019	DKK / R On 13-December-19			Foreign Exchange Future	2.24950	2.24950			(
16/10/2019	DKK / R On 13-December-19	2.53	C	Foreign Exchange Future	0.00140	0.00147			(
16/10/2019	DKK / R On 13-December-19	2.53	P	Foreign Exchange Future	0.28190	0.28197			(
16/10/2019	DKK / R On 13-December-19	2.54	C	Foreign Exchange Future	0.00119	0.00126			(
16/10/2019	DKK / R On 13-December-19	2.54	P	Foreign Exchange Future	0.29169	0.29176			(
16/10/2019	DKK / R On 13-December-19	2.55	C	Foreign Exchange Future	0.00102	0.00108			(
16/10/2019	DKK / R On 13-December-19	2.55	P	Foreign Exchange Future	0.30152	0.30158			(
16/10/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			(
16/10/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.01252	0.01267			(
16/10/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.31752	0.31767			(
16/10/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.01173	0.01187			(

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interes
16/10/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.32673	0.32687			(
16/10/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.01099	0.01113			(
16/10/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.33599	0.33613			(
16/10/2019	HK\$/R On 13-December-19			Foreign Exchange Future	1.88810	1.88810			(
16/10/2019	HK\$/R On 13-December-19	1.83	C	Foreign Exchange Future	0.07857	0.07889			(
16/10/2019	HK\$/R On 13-December-19	1.83	P	Foreign Exchange Future	0.02047	0.02079			(
16/10/2019	HK\$/R On 13-December-19	1.84	C	Foreign Exchange Future	0.07209	0.07243			(
16/10/2019	HK\$/R On 13-December-19	1.84	P	Foreign Exchange Future	0.02399	0.02433			(
16/10/2019	HK\$/R On 13-December-19	1.85	C	Foreign Exchange Future	0.06597	0.06633			(
16/10/2019	HK\$/R On 13-December-19	1.85	P	Foreign Exchange Future	0.02787	0.02823			(
16/10/2019	KES / R On 13-December-19			Foreign Exchange Future	0.13910	0.13910			(
16/10/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			(
16/10/2019	NOK/R On 13-December-19			Foreign Exchange Future	1.71570	1.71570			(
16/10/2019	NZ\$ / R On 13-December-19			Foreign Exchange Future	9.88230	9.88230			(
16/10/2019	NZ\$ / R On 13-December-19	10.34	C	Foreign Exchange Future	0.06113	0.06245			(
16/10/2019	NZ\$ / R On 13-December-19	10.34	P	Foreign Exchange Future	0.51883	0.52015			(
16/10/2019	NZ\$ / R On 13-December-19	10.35	C	Foreign Exchange Future	0.05944	0.06074			(
16/10/2019	NZ\$ / R On 13-December-19	10.35	P	Foreign Exchange Future	0.52714	0.52844			(
16/10/2019	NZ\$ / R On 13-December-19	10.36	C	Foreign Exchange Future	0.05778	0.05907			(
16/10/2019	NZ\$ / R On 13-December-19	10.36	P	Foreign Exchange Future	0.53548	0.53677			(
16/10/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			(
16/10/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.16507	0.16609			(
16/10/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.66097	0.66199			(
16/10/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.16274	0.16375			(
16/10/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.66864	0.66965			(
16/10/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.16044	0.16145			(
16/10/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.67634	0.67735			(
16/10/2019	PULA / R On 13-December-19			Foreign Exchange Future	1.35080	1.35080			(
16/10/2019	PULA / R On 13-December-19	1.33	C	Foreign Exchange Future	0.02080	0.02080			(
16/10/2019	PULA / R On 13-December-19	1.33	P	Foreign Exchange Future	0.00000	0.00000			(
16/10/2019	PULA / R On 13-December-19	1.34	C	Foreign Exchange Future	0.01080	0.01080			(
16/10/2019	PULA / R On 13-December-19	1.34	P	Foreign Exchange Future	0.00000	0.00000			(
16/10/2019	PULA / R On 13-December-19	1.35	C	Foreign Exchange Future	0.00080	0.00080			(
16/10/2019	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 Interest
16/10/2019	QUANTO £ / \$ On 13-December-19			Foreign Exchange Future	1.30630	1.30630			(
16/10/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			(
16/10/2019	QUANTO € / \$ On 13-December-19			Foreign Exchange Future	1.13670	1.13670			(
16/10/2019	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			(
16/10/2019	SGD / R On 13-December-19			Foreign Exchange Future	10.88370	10.88370			(
16/10/2019	SGD / R On 13-December-19	10.66	C	Foreign Exchange Future	0.34706	0.34877			(
16/10/2019	SGD / R On 13-December-19	10.66	P	Foreign Exchange Future	0.12336	0.12507			(
16/10/2019	SGD / R On 13-December-19	10.67	C	Foreign Exchange Future	0.34080	0.34253			(
16/10/2019	SGD / R On 13-December-19	10.67	P	Foreign Exchange Future	0.12710	0.12883			(
16/10/2019	SGD / R On 13-December-19	10.68	C	Foreign Exchange Future	0.33461	0.33635			(
16/10/2019	SGD / R On 13-December-19	10.68	P	Foreign Exchange Future	0.13091	0.13265			(
16/10/2019	TRY / R On 13-December-19			Foreign Exchange Future	2.14970	2.14970			(
16/10/2019	TRY / R On 13-December-19	2.28	C	Foreign Exchange Future	0.02951	0.03005			(
16/10/2019	TRY / R On 13-December-19	2.28	P	Foreign Exchange Future	0.15981	0.16035			(
16/10/2019	TRY / R On 13-December-19	2.29	C	Foreign Exchange Future	0.02722	0.02774			(
16/10/2019	TRY / R On 13-December-19	2.29	P	Foreign Exchange Future	0.16752	0.16804			(
16/10/2019	TRY / R On 13-December-19	2.30	C	Foreign Exchange Future	0.02507	0.02558			(
16/10/2019	TRY / R On 13-December-19	2.30	P	Foreign Exchange Future	0.17538	0.17588			(
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00