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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 31/10/2019 TO: 31/10/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	\$ / R On 31-October-19			Any day expiry	14.67520	14.67520			0
31/10/2019	\$ / R On 31-October-19	13.00	C	Any day expiry	1.67520	1.67520			0
31/10/2019	\$ / R On 31-October-19	13.00	P	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	13.39	C	Any day expiry	1.28520	1.28520			0
31/10/2019	\$ / R On 31-October-19	13.39	P	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	14.20	C	Any day expiry	0.47520	0.47520			0
31/10/2019	\$ / R On 31-October-19	14.20	P	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	14.25	C	Any day expiry	0.42520	0.42520			0
31/10/2019	\$ / R On 31-October-19	14.25	P	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	15.87	C	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	15.87	P	Any day expiry	1.19480	1.19480			0
31/10/2019	\$ / R On 31-October-19	16.70	C	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	16.70	P	Any day expiry	2.02480	2.02480			0
31/10/2019	\$ / R On 31-October-19	17.09	C	Any day expiry	0.00000	0.00000			0
31/10/2019	\$ / R On 31-October-19	17.09	P	Any day expiry	2.41480	2.41480			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	\$ / R On 29-November-19			Any day expiry	14.72710	14.72710			0
31/10/2019	\$ / R On 29-November-19	13.00	C	Any day expiry	1.72720	1.72722			0
31/10/2019	\$ / R On 29-November-19	13.00	P	Any day expiry	0.00010	0.00012			0
31/10/2019	\$ / R On 29-November-19	14.20	C	Any day expiry	0.58790	0.59064			0
31/10/2019	\$ / R On 29-November-19	14.20	P	Any day expiry	0.06080	0.06354			0
31/10/2019	\$ / R On 29-November-19	14.25	C	Any day expiry	0.54899	0.55197			0
31/10/2019	\$ / R On 29-November-19	14.25	P	Any day expiry	0.07189	0.07487			0
31/10/2019	\$ / R On 29-November-19	16.03	C	Any day expiry	0.01299	0.01419			0
31/10/2019	\$ / R On 29-November-19	16.03	P	Any day expiry	1.31589	1.31709			0
31/10/2019	\$ / R On 29-November-19	16.87	C	Any day expiry	0.00129	0.00150			0
31/10/2019	\$ / R On 29-November-19	16.87	P	Any day expiry	2.14419	2.14440			0
31/10/2019	\$ / R On 29-November-19	17.26	C	Any day expiry	0.00042	0.00051			0
31/10/2019	\$ / R On 29-November-19	17.26	P	Any day expiry	2.53332	2.53341			0
31/10/2019	\$ / R On 04-December-19			Any day expiry	14.73620	14.73620			0
31/10/2019	\$ / R On 02-December-19	13.44	C	Any day expiry	1.29500	1.29530			0
31/10/2019	\$ / R On 02-December-19	13.44	P	Any day expiry	0.00250	0.00280			0
31/10/2019	\$ / R On 04-December-19	14.84	C	Any day expiry	0.23015	0.23418			0
31/10/2019	\$ / R On 04-December-19	14.84	P	Any day expiry	0.33395	0.33798			0
31/10/2019	\$ / R On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
31/10/2019	\$ / R On 13-December-19	11.89	C	Foreign Exchange Future	2.86260	2.86260			0
31/10/2019	\$ / R On 13-December-19	11.89	P	Foreign Exchange Future	0.00000	0.00000			0
31/10/2019	\$ / R On 13-December-19	12.87	C	Foreign Exchange Future	1.88299	1.88304			0
31/10/2019	\$ / R On 13-December-19	12.87	P	Foreign Exchange Future	0.00039	0.00044			0
31/10/2019	\$ / R On 13-December-19	13.00	C	Foreign Exchange Future	1.75339	1.75348			0
31/10/2019	\$ / R On 13-December-19	13.00	P	Foreign Exchange Future	0.00079	0.00088			0
31/10/2019	\$ / R On 13-December-19	13.03	C	Foreign Exchange Future	1.72352	1.72362			0
31/10/2019	\$ / R On 13-December-19	13.03	P	Foreign Exchange Future	0.00092	0.00102			0
31/10/2019	\$ / R On 13-December-19	13.66	C	Foreign Exchange Future	1.10873	1.10963			0
31/10/2019	\$ / R On 13-December-19	13.66	P	Foreign Exchange Future	0.01613	0.01703			0
31/10/2019	\$ / R On 13-December-19	13.80	C	Foreign Exchange Future	0.97957	0.98083			0
31/10/2019	\$ / R On 13-December-19	13.80	P	Foreign Exchange Future	0.02697	0.02823			0
31/10/2019	\$ / R On 13-December-19	13.94	C	Foreign Exchange Future	0.85558	0.85725			0
31/10/2019	\$ / R On 13-December-19	13.94	P	Foreign Exchange Future	0.04298	0.04465			0
31/10/2019	\$ / R On 13-December-19	14.00	C	Foreign Exchange Future	0.80436	0.80621			0
31/10/2019	\$ / R On 13-December-19	14.00	P	Foreign Exchange Future	0.05176	0.05361			0
31/10/2019	\$ / R On 13-December-19	14.07	C	Foreign Exchange Future	0.74687	0.74896			0
31/10/2019	\$ / R On 13-December-19	14.07	P	Foreign Exchange Future	0.06427	0.06636			0
31/10/2019	\$ / R On 13-December-19	14.08	C	Foreign Exchange Future	0.73882	0.74094			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	\$ / R On 13-December-19	14.08	P	Foreign Exchange Future	0.06622	0.06834			0
31/10/2019	\$ / R On 13-December-19	14.10	C	Foreign Exchange Future	0.72286	0.72505			0
31/10/2019	\$ / R On 13-December-19	14.10	P	Foreign Exchange Future	0.07026	0.07245			0
31/10/2019	\$ / R On 13-December-19	14.11	C	Foreign Exchange Future	0.71494	0.71716			0
31/10/2019	\$ / R On 13-December-19	14.11	P	Foreign Exchange Future	0.07234	0.07456			0
31/10/2019	\$ / R On 13-December-19	14.12	C	Foreign Exchange Future	0.70707	0.70932			0
31/10/2019	\$ / R On 13-December-19	14.12	P	Foreign Exchange Future	0.07447	0.07672			0
31/10/2019	\$ / R On 13-December-19	14.41	C	Foreign Exchange Future	0.49955	0.50264			0
31/10/2019	\$ / R On 13-December-19	14.41	P	Foreign Exchange Future	0.15695	0.16004			0
31/10/2019	\$ / R On 13-December-19	15.80	C	Foreign Exchange Future	0.05288	0.05496			0
31/10/2019	\$ / R On 13-December-19	15.80	P	Foreign Exchange Future	1.10028	1.10236			0
31/10/2019	\$ / R On 13-December-19	15.81	C	Foreign Exchange Future	0.05191	0.05398			0
31/10/2019	\$ / R On 13-December-19	15.81	P	Foreign Exchange Future	1.10931	1.11138			0
31/10/2019	\$ / R On 13-December-19	15.82	C	Foreign Exchange Future	0.05096	0.05301			0
31/10/2019	\$ / R On 13-December-19	15.82	P	Foreign Exchange Future	1.11836	1.12041			0
31/10/2019	\$ / R On 13-December-19	16.13	C	Foreign Exchange Future	0.02853	0.02998			0
31/10/2019	\$ / R On 13-December-19	16.13	P	Foreign Exchange Future	1.40593	1.40738			0
31/10/2019	\$ / R On 13-December-19	16.20	C	Foreign Exchange Future	0.02498	0.02632			0
31/10/2019	\$ / R On 13-December-19	16.20	P	Foreign Exchange Future	1.47238	1.47372			0
31/10/2019	\$ / R On 13-December-19	16.25	C	Foreign Exchange Future	0.02272	0.02397			0
31/10/2019	\$ / R On 13-December-19	16.25	P	Foreign Exchange Future	1.52012	1.52137			0
31/10/2019	\$ / R On 13-December-19	16.35	C	Foreign Exchange Future	0.01864	0.01974			0
31/10/2019	\$ / R On 13-December-19	16.35	P	Foreign Exchange Future	1.61604	1.61714			0
31/10/2019	\$ / R On 13-December-19	16.37	C	Foreign Exchange Future	0.01791	0.01898			0
31/10/2019	\$ / R On 13-December-19	16.37	P	Foreign Exchange Future	1.63531	1.63638			0
31/10/2019	\$ / R On 13-December-19	16.55	C	Foreign Exchange Future	0.01249	0.01333			0
31/10/2019	\$ / R On 13-December-19	16.55	P	Foreign Exchange Future	1.80989	1.81073			0
31/10/2019	\$ / R On 13-December-19	16.85	C	Foreign Exchange Future	0.00681	0.00736			0
31/10/2019	\$ / R On 13-December-19	16.85	P	Foreign Exchange Future	2.10421	2.10476			0
31/10/2019	\$ / R On 13-December-19	16.99	C	Foreign Exchange Future	0.00513	0.00556			0
31/10/2019	\$ / R On 13-December-19	16.99	P	Foreign Exchange Future	2.24253	2.24296			0
31/10/2019	\$ / R On 13-December-19	17.02	C	Foreign Exchange Future	0.00482	0.00524			0
31/10/2019	\$ / R On 13-December-19	17.02	P	Foreign Exchange Future	2.27222	2.27264			0
31/10/2019	\$ / R On 13-December-19	17.38	C	Foreign Exchange Future	0.00232	0.00256			0
31/10/2019	\$ / R On 13-December-19	17.38	P	Foreign Exchange Future	2.62972	2.62996			0
31/10/2019	\$ / R On 13-December-19	20.00	C	Foreign Exchange Future	0.00001	0.00001			0
31/10/2019	\$ / R On 13-December-19	20.00	P	Foreign Exchange Future	5.24741	5.24741			0
31/10/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
31/10/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78837	1.78856			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00297	0.00316			0
31/10/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.31888	1.31962			0
31/10/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.01978	0.02052			0
31/10/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.71358	0.71582			0
31/10/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.12818	0.13042			0
31/10/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.67839	0.68074			0
31/10/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.14299	0.14534			0
31/10/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.05313	0.05475			0
31/10/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.47773	1.47935			0
31/10/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.01488	0.01559			0
31/10/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.27948	2.28019			0
31/10/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00823	0.00869			0
31/10/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.66283	2.66329			0
31/10/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
31/10/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.34844	1.34938			0
31/10/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.04604	0.04698			0
31/10/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
31/10/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.58464	0.58681			0
31/10/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.46954	0.47171			0
31/10/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
31/10/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.38869	1.38972			0
31/10/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.07809	0.07912			0
31/10/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
31/10/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01637	3.01638			0
31/10/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00047	0.00048			0
31/10/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.98712	1.98752			0
31/10/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.02122	0.02162			0
31/10/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.89361	1.89410			0
31/10/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.02771	0.02820			0
31/10/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.77428	1.77488			0
31/10/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.03838	0.03898			0
31/10/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.27127	1.27249			0
31/10/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.12537	0.12659			0
31/10/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.09659	1.09804			0
31/10/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.18069	0.18214			0
31/10/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.83903	0.84083			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.31313	0.31493			0
31/10/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.77602	0.77790			0
31/10/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.36012	0.36200			0
31/10/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.69617	0.69815			0
31/10/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.43027	0.43225			0
31/10/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.33518	0.33722			0
31/10/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	1.01928	1.02132			0
31/10/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.33252	0.33456			0
31/10/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	1.02662	1.02866			0
31/10/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.32989	0.33192			0
31/10/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	1.03399	1.03602			0
31/10/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.15240	0.15397			0
31/10/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.82650	1.82807			0
31/10/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.12861	0.13006			0
31/10/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	2.01271	2.01416			0
31/10/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.10693	0.10825			0
31/10/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.22103	2.22235			0
31/10/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.06214	0.06311			0
31/10/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.86624	2.86721			0
31/10/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.05539	0.05629			0
31/10/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	3.00949	3.01039			0
31/10/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
31/10/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.42998	1.43103			0
31/10/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.11278	0.11383			0
31/10/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
31/10/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.46306	1.46412			0
31/10/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.14436	0.14542			0
31/10/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
31/10/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.51823	1.51928			0
31/10/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.18223	0.18328			0
31/10/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
31/10/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.20233	3.20244			0
31/10/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00653	0.00664			0
31/10/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.19032	1.19167			0
31/10/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.34452	0.34587			0
31/10/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.72953	0.73122			0

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31/10/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.79373	0.79542			0
31/10/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.72549	0.72717			0
31/10/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.79969	0.80137			0
31/10/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.72145	0.72314			0
31/10/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.80565	0.80734			0
31/10/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.22757	0.22894			0
31/10/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.39177	2.39314			0
31/10/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
31/10/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.77088	0.77245			0
31/10/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.95408	0.95565			0
31/10/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
31/10/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.90488	0.90634			0
31/10/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.96448	0.96594			0
31/10/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.90091	0.90237			0
31/10/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.97051	0.97197			0
31/10/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.89694	0.89841			0
31/10/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.97654	0.97801			0
31/10/2019	\$ / R MAXI On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
31/10/2019	\$ / R MAXI On 13-December-19	14.01	C	Foreign Exchange Future	0.79602	0.79791			0
31/10/2019	\$ / R MAXI On 13-December-19	14.01	P	Foreign Exchange Future	0.05342	0.05531			0
31/10/2019	\$ / R MAXI On 13-December-19	14.02	C	Foreign Exchange Future	0.78773	0.78965			0
31/10/2019	\$ / R MAXI On 13-December-19	14.02	P	Foreign Exchange Future	0.05513	0.05705			0
31/10/2019	\$ / R MAXI On 13-December-19	14.03	C	Foreign Exchange Future	0.77947	0.78143			0
31/10/2019	\$ / R MAXI On 13-December-19	14.03	P	Foreign Exchange Future	0.05687	0.05883			0
31/10/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
31/10/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.69110	0.69308			0
31/10/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.43520	0.43718			0
31/10/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.68605	0.68804			0
31/10/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.44015	0.44214			0
31/10/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.68103	0.68302			0
31/10/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.44513	0.44712			0
31/10/2019	£ / R On 13-December-19			Foreign Exchange Future	19.27110	19.27110			0
31/10/2019	£ / R On 13-December-19	18.75	C	Foreign Exchange Future	0.68783	0.69149			0
31/10/2019	£ / R On 13-December-19	18.75	P	Foreign Exchange Future	0.16673	0.17039			0
31/10/2019	£ / R On 13-December-19	19.95	C	Foreign Exchange Future	0.15013	0.15384			0
31/10/2019	£ / R On 13-December-19	19.95	P	Foreign Exchange Future	0.82903	0.83274			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	£ / R On 13-December-19	19.96	C	Foreign Exchange Future	0.14789	0.15157			0
31/10/2019	£ / R On 13-December-19	19.96	P	Foreign Exchange Future	0.83679	0.84047			0
31/10/2019	£ / R On 13-December-19	19.97	C	Foreign Exchange Future	0.14567	0.14934			0
31/10/2019	£ / R On 13-December-19	19.97	P	Foreign Exchange Future	0.84457	0.84824			0
31/10/2019	£ / R On 13-December-19	22.13	C	Foreign Exchange Future	0.00315	0.00346			0
31/10/2019	£ / R On 13-December-19	22.13	P	Foreign Exchange Future	2.86205	2.86236			0
31/10/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
31/10/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	1.01088	1.01324			0
31/10/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.43568	0.43804			0
31/10/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.43860	0.44110			0
31/10/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.15340	1.15590			0
31/10/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.43556	0.43806			0
31/10/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.16036	1.16286			0
31/10/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.43254	0.43504			0
31/10/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.16734	1.16984			0
31/10/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
31/10/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.89454	0.89666			0
31/10/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	1.02164	1.02376			0
31/10/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.89033	0.89245			0
31/10/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	1.02743	1.02955			0
31/10/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.88613	0.88825			0
31/10/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	1.03323	1.03535			0
31/10/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
31/10/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.13432	1.13619			0
31/10/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.25392	1.25579			0
31/10/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.13013	1.13199			0
31/10/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.25973	1.26159			0
31/10/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.12594	1.12781			0
31/10/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.26554	1.26741			0
31/10/2019	¥ / R On 13-December-19			Foreign Exchange Future	0.13460	0.13460			0
31/10/2019	¥ / R On 13-December-19	0.12	C	Foreign Exchange Future	0.01462	0.01462			0
31/10/2019	¥ / R On 13-December-19	0.12	P	Foreign Exchange Future	0.00002	0.00002			0
31/10/2019	¥ / R On 13-December-19	0.13	C	Foreign Exchange Future	0.00580	0.00583			0
31/10/2019	¥ / R On 13-December-19	0.13	P	Foreign Exchange Future	0.00120	0.00123			0
31/10/2019	¥ / R On 13-December-19	0.14	C	Foreign Exchange Future	0.00133	0.00136			0
31/10/2019	¥ / R On 13-December-19	0.14	P	Foreign Exchange Future	0.00673	0.00676			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
31/10/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00966	0.00968			0
31/10/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00246	0.00248			0
31/10/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00473	0.00475			0
31/10/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00753	0.00755			0
31/10/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00210	0.00212			0
31/10/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01490	0.01492			0
31/10/2019	€ / R On 13-December-19			Foreign Exchange Future	16.76890	16.76890			0
31/10/2019	€ / R On 13-December-19	13.73	C	Foreign Exchange Future	3.03890	3.03891			0
31/10/2019	€ / R On 13-December-19	13.73	P	Foreign Exchange Future	0.00000	0.00001			0
31/10/2019	€ / R On 13-December-19	14.09	C	Foreign Exchange Future	2.67893	2.67893			0
31/10/2019	€ / R On 13-December-19	14.09	P	Foreign Exchange Future	0.00003	0.00003			0
31/10/2019	€ / R On 13-December-19	14.23	C	Foreign Exchange Future	2.53895	2.53896			0
31/10/2019	€ / R On 13-December-19	14.23	P	Foreign Exchange Future	0.00005	0.00006			0
31/10/2019	€ / R On 13-December-19	15.70	C	Foreign Exchange Future	1.09333	1.09454			0
31/10/2019	€ / R On 13-December-19	15.70	P	Foreign Exchange Future	0.02443	0.02564			0
31/10/2019	€ / R On 13-December-19	15.85	C	Foreign Exchange Future	0.95829	0.95992			0
31/10/2019	€ / R On 13-December-19	15.85	P	Foreign Exchange Future	0.03939	0.04102			0
31/10/2019	€ / R On 13-December-19	16.15	C	Foreign Exchange Future	0.71119	0.71378			0
31/10/2019	€ / R On 13-December-19	16.15	P	Foreign Exchange Future	0.09229	0.09488			0
31/10/2019	€ / R On 13-December-19	18.01	C	Foreign Exchange Future	0.04477	0.04672			0
31/10/2019	€ / R On 13-December-19	18.01	P	Foreign Exchange Future	1.28587	1.28782			0
31/10/2019	€ / R On 13-December-19	18.02	C	Foreign Exchange Future	0.04398	0.04591			0
31/10/2019	€ / R On 13-December-19	18.02	P	Foreign Exchange Future	1.29508	1.29701			0
31/10/2019	€ / R On 13-December-19	18.03	C	Foreign Exchange Future	0.04321	0.04512			0
31/10/2019	€ / R On 13-December-19	18.03	P	Foreign Exchange Future	1.30431	1.30622			0
31/10/2019	€ / R On 13-December-19	19.79	C	Foreign Exchange Future	0.00152	0.00170			0
31/10/2019	€ / R On 13-December-19	19.79	P	Foreign Exchange Future	3.02262	3.02280			0
31/10/2019	€ / R On 13-December-19	19.80	C	Foreign Exchange Future	0.00149	0.00167			0
31/10/2019	€ / R On 13-December-19	19.80	P	Foreign Exchange Future	3.03259	3.03277			0
31/10/2019	€ / R On 13-December-19	20.62	C	Foreign Exchange Future	0.00029	0.00033			0
31/10/2019	€ / R On 13-December-19	20.62	P	Foreign Exchange Future	3.85139	3.85143			0
31/10/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
31/10/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.68495	0.68733			0
31/10/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.35755	0.35993			0
31/10/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.55391	0.55644			0
31/10/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.48651	0.48904			0
31/10/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.51355	0.51611			0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.53615	0.53871			0
31/10/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.48390	0.48648			0
31/10/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.57650	0.57908			0
31/10/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
31/10/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.22748	0.22941			0
31/10/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.58118	1.58311			0
31/10/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.22579	0.22772			0
31/10/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.58949	1.59142			0
31/10/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.22412	0.22604			0
31/10/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.59782	1.59974			0
31/10/2019	AU\$ / R On 13-December-19			Foreign Exchange Future	10.45630	10.45630			0
31/10/2019	AU\$ / R On 13-December-19	10.89	C	Foreign Exchange Future	0.04107	0.04240			0
31/10/2019	AU\$ / R On 13-December-19	10.89	P	Foreign Exchange Future	0.47477	0.47610			0
31/10/2019	AU\$ / R On 13-December-19	10.90	C	Foreign Exchange Future	0.03963	0.04094			0
31/10/2019	AU\$ / R On 13-December-19	10.90	P	Foreign Exchange Future	0.48333	0.48464			0
31/10/2019	AU\$ / R On 13-December-19	10.91	C	Foreign Exchange Future	0.03823	0.03952			0
31/10/2019	AU\$ / R On 13-December-19	10.91	P	Foreign Exchange Future	0.49193	0.49322			0
31/10/2019	AU\$ / R On 13-December-19	11.00	C	Foreign Exchange Future	0.02753	0.02862			0
31/10/2019	AU\$ / R On 13-December-19	11.00	P	Foreign Exchange Future	0.57123	0.57232			0
31/10/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
31/10/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.15468	0.15573			0
31/10/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.60148	0.60253			0
31/10/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.15226	0.15329			0
31/10/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.60906	0.61009			0
31/10/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.14986	0.15089			0
31/10/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.61666	0.61769			0
31/10/2019	CAD/ R On 13-December-19			Foreign Exchange Future	11.01030	11.01030			0
31/10/2019	CAD/ R On 13-December-19	11.53	C	Foreign Exchange Future	0.04787	0.04943			0
31/10/2019	CAD/ R On 13-December-19	11.53	P	Foreign Exchange Future	0.56757	0.56913			0
31/10/2019	CAD/ R On 13-December-19	11.54	C	Foreign Exchange Future	0.04645	0.04799			0
31/10/2019	CAD/ R On 13-December-19	11.54	P	Foreign Exchange Future	0.57615	0.57769			0
31/10/2019	CAD/ R On 13-December-19	11.55	C	Foreign Exchange Future	0.04506	0.04658			0
31/10/2019	CAD/ R On 13-December-19	11.55	P	Foreign Exchange Future	0.58476	0.58628			0
31/10/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
31/10/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.18250	0.18373			0
31/10/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.70220	0.70343			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.18006	0.18128			0
31/10/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.70976	0.71098			0
31/10/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.17765	0.17887			0
31/10/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.71735	0.71857			0
31/10/2019	CHF / R On 13-December-19			Foreign Exchange Future	14.77310	14.77310			0
31/10/2019	CHF / R On 13-December-19	15.95	C	Foreign Exchange Future	0.03791	0.03962			0
31/10/2019	CHF / R On 13-December-19	15.95	P	Foreign Exchange Future	1.21481	1.21652			0
31/10/2019	CHF / R On 13-December-19	15.96	C	Foreign Exchange Future	0.03718	0.03887			0
31/10/2019	CHF / R On 13-December-19	15.96	P	Foreign Exchange Future	1.22408	1.22577			0
31/10/2019	CHF / R On 13-December-19	15.97	C	Foreign Exchange Future	0.03647	0.03813			0
31/10/2019	CHF / R On 13-December-19	15.97	P	Foreign Exchange Future	1.23337	1.23503			0
31/10/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
31/10/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.16944	0.17108			0
31/10/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.71204	1.71368			0
31/10/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.16804	0.16968			0
31/10/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.72064	1.72228			0
31/10/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.16666	0.16829			0
31/10/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.72926	1.73089			0
31/10/2019	CNH / R On 13-December-19			Foreign Exchange Future	2.21470	2.21470			0
31/10/2019	CNH / R On 13-December-19	2.10	C	Foreign Exchange Future	0.12058	0.12081			0
31/10/2019	CNH / R On 13-December-19	2.10	P	Foreign Exchange Future	0.00588	0.00611			0
31/10/2019	CNH / R On 13-December-19	2.11	C	Foreign Exchange Future	0.11204	0.11231			0
31/10/2019	CNH / R On 13-December-19	2.11	P	Foreign Exchange Future	0.00734	0.00761			0
31/10/2019	CNH / R On 13-December-19	2.12	C	Foreign Exchange Future	0.10377	0.10406			0
31/10/2019	CNH / R On 13-December-19	2.12	P	Foreign Exchange Future	0.00907	0.00936			0
31/10/2019	DKK / R On 13-December-19			Foreign Exchange Future	2.24950	2.24950			0
31/10/2019	DKK / R On 13-December-19	2.53	C	Foreign Exchange Future	0.00050	0.00055			0
31/10/2019	DKK / R On 13-December-19	2.53	P	Foreign Exchange Future	0.28100	0.28105			0
31/10/2019	DKK / R On 13-December-19	2.54	C	Foreign Exchange Future	0.00041	0.00045			0
31/10/2019	DKK / R On 13-December-19	2.54	P	Foreign Exchange Future	0.29091	0.29095			0
31/10/2019	DKK / R On 13-December-19	2.55	C	Foreign Exchange Future	0.00034	0.00037			0
31/10/2019	DKK / R On 13-December-19	2.55	P	Foreign Exchange Future	0.30084	0.30087			0
31/10/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
31/10/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.01034	0.01048			0
31/10/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.31534	0.31548			0
31/10/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00963	0.00977			0

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31/10/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.32463	0.32477			0
31/10/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00897	0.00910			0
31/10/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.33397	0.33410			0
31/10/2019	HK\$/R On 13-December-19			Foreign Exchange Future	1.88810	1.88810			0
31/10/2019	HK\$/R On 13-December-19	1.83	C	Foreign Exchange Future	0.07345	0.07380			0
31/10/2019	HK\$/R On 13-December-19	1.83	P	Foreign Exchange Future	0.01535	0.01570			0
31/10/2019	HK\$/R On 13-December-19	1.84	C	Foreign Exchange Future	0.06663	0.06701			0
31/10/2019	HK\$/R On 13-December-19	1.84	P	Foreign Exchange Future	0.01853	0.01891			0
31/10/2019	HK\$/R On 13-December-19	1.85	C	Foreign Exchange Future	0.06022	0.06063			0
31/10/2019	HK\$/R On 13-December-19	1.85	P	Foreign Exchange Future	0.02212	0.02253			0
31/10/2019	KES / R On 13-December-19			Foreign Exchange Future	0.13910	0.13910			0
31/10/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
31/10/2019	NOK/R On 13-December-19			Foreign Exchange Future	1.71570	1.71570			0
31/10/2019	NZ\$ / R On 13-December-19			Foreign Exchange Future	9.88230	9.88230			0
31/10/2019	NZ\$ / R On 13-December-19	10.34	C	Foreign Exchange Future	0.04104	0.04239			0
31/10/2019	NZ\$ / R On 13-December-19	10.34	P	Foreign Exchange Future	0.49874	0.50009			0
31/10/2019	NZ\$ / R On 13-December-19	10.35	C	Foreign Exchange Future	0.03964	0.04097			0
31/10/2019	NZ\$ / R On 13-December-19	10.35	P	Foreign Exchange Future	0.50734	0.50867			0
31/10/2019	NZ\$ / R On 13-December-19	10.36	C	Foreign Exchange Future	0.03827	0.03958			0
31/10/2019	NZ\$ / R On 13-December-19	10.36	P	Foreign Exchange Future	0.51597	0.51728			0
31/10/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
31/10/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.14954	0.15059			0
31/10/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.64544	0.64649			0
31/10/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.14727	0.14832			0
31/10/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.65317	0.65422			0
31/10/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.14503	0.14608			0
31/10/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.66093	0.66198			0
31/10/2019	PULA / R On 13-December-19			Foreign Exchange Future	1.35080	1.35080			0
31/10/2019	PULA / R On 13-December-19	1.33	C	Foreign Exchange Future	0.02080	0.02080			0
31/10/2019	PULA / R On 13-December-19	1.33	P	Foreign Exchange Future	0.00000	0.00000			0
31/10/2019	PULA / R On 13-December-19	1.34	C	Foreign Exchange Future	0.01080	0.01080			0
31/10/2019	PULA / R On 13-December-19	1.34	P	Foreign Exchange Future	0.00000	0.00000			0
31/10/2019	PULA / R On 13-December-19	1.35	C	Foreign Exchange Future	0.00080	0.00080			0
31/10/2019	PULA / R On 13-December-19	1.35	P	Foreign Exchange Future	0.00000	0.00000			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/10/2019	QUANTO £ / \$ On 13-December-19			Foreign Exchange Future	1.30630	1.30630			0
31/10/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
31/10/2019	QUANTO € / \$ On 13-December-19			Foreign Exchange Future	1.13670	1.13670			0
31/10/2019	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
31/10/2019	SGD / R On 13-December-19			Foreign Exchange Future	10.88370	10.88370			0
31/10/2019	SGD / R On 13-December-19	10.66	C	Foreign Exchange Future	0.31971	0.32164			0
31/10/2019	SGD / R On 13-December-19	10.66	P	Foreign Exchange Future	0.09601	0.09794			0
31/10/2019	SGD / R On 13-December-19	10.67	C	Foreign Exchange Future	0.31317	0.31512			0
31/10/2019	SGD / R On 13-December-19	10.67	P	Foreign Exchange Future	0.09947	0.10142			0
31/10/2019	SGD / R On 13-December-19	10.68	C	Foreign Exchange Future	0.30670	0.30868			0
31/10/2019	SGD / R On 13-December-19	10.68	P	Foreign Exchange Future	0.10300	0.10498			0
31/10/2019	TRY / R On 13-December-19			Foreign Exchange Future	2.14970	2.14970			0
31/10/2019	TRY / R On 13-December-19	2.28	C	Foreign Exchange Future	0.02115	0.02172			0
31/10/2019	TRY / R On 13-December-19	2.28	P	Foreign Exchange Future	0.15145	0.15202			0
31/10/2019	TRY / R On 13-December-19	2.29	C	Foreign Exchange Future	0.01916	0.01971			0
31/10/2019	TRY / R On 13-December-19	2.29	P	Foreign Exchange Future	0.15946	0.16001			0
31/10/2019	TRY / R On 13-December-19	2.30	C	Foreign Exchange Future	0.01733	0.01786			0
31/10/2019	TRY / R On 13-December-19	2.30	P	Foreign Exchange Future	0.16763	0.16816			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>