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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 27/11/2019 TO: 27/11/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	\$ / R On 29-November-19			Any day expiry	14.72710	14.72710			0
27/11/2019	\$ / R On 29-November-19	13.00	C	Any day expiry	1.72710	1.72710			0
27/11/2019	\$ / R On 29-November-19	13.00	P	Any day expiry	0.00000	0.00000			0
27/11/2019	\$ / R On 29-November-19	14.20	C	Any day expiry	0.52711	0.52726			0
27/11/2019	\$ / R On 29-November-19	14.20	P	Any day expiry	0.00001	0.00016			0
27/11/2019	\$ / R On 29-November-19	14.25	C	Any day expiry	0.47715	0.47750			0
27/11/2019	\$ / R On 29-November-19	14.25	P	Any day expiry	0.00005	0.00040			0
27/11/2019	\$ / R On 29-November-19	16.03	C	Any day expiry	0.00000	0.00000			0
27/11/2019	\$ / R On 29-November-19	16.03	P	Any day expiry	1.30290	1.30290			0
27/11/2019	\$ / R On 29-November-19	16.87	C	Any day expiry	0.00000	0.00000			0
27/11/2019	\$ / R On 29-November-19	16.87	P	Any day expiry	2.14290	2.14290			0
27/11/2019	\$ / R On 29-November-19	17.26	C	Any day expiry	0.00000	0.00000			0
27/11/2019	\$ / R On 29-November-19	17.26	P	Any day expiry	2.53290	2.53290			0
27/11/2019	\$ / R On 04-December-19			Any day expiry	14.73620	14.73620			0
27/11/2019	\$ / R On 02-December-19	13.44	C	Any day expiry	1.29250	1.29250			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	\$ / R On 02-December-19	13.44	P	Any day expiry	0.00000	0.00000			0
27/11/2019	\$ / R On 04-December-19	14.84	C	Any day expiry	0.08141	0.08972			0
27/11/2019	\$ / R On 04-December-19	14.84	P	Any day expiry	0.18521	0.19352			0
27/11/2019	\$ / R On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
27/11/2019	\$ / R On 13-December-19	11.89	C	Foreign Exchange Future	2.86260	2.86260			0
27/11/2019	\$ / R On 13-December-19	11.89	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	\$ / R On 13-December-19	12.87	C	Foreign Exchange Future	1.88260	1.88260			0
27/11/2019	\$ / R On 13-December-19	12.87	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	\$ / R On 13-December-19	13.00	C	Foreign Exchange Future	1.75260	1.75260			0
27/11/2019	\$ / R On 13-December-19	13.00	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	\$ / R On 13-December-19	13.03	C	Foreign Exchange Future	1.72260	1.72260			0
27/11/2019	\$ / R On 13-December-19	13.03	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	\$ / R On 13-December-19	13.66	C	Foreign Exchange Future	1.09319	1.09337			0
27/11/2019	\$ / R On 13-December-19	13.66	P	Foreign Exchange Future	0.00059	0.00077			0
27/11/2019	\$ / R On 13-December-19	13.80	C	Foreign Exchange Future	0.95439	0.95483			0
27/11/2019	\$ / R On 13-December-19	13.80	P	Foreign Exchange Future	0.00179	0.00223			0
27/11/2019	\$ / R On 13-December-19	13.94	C	Foreign Exchange Future	0.81737	0.81829			0
27/11/2019	\$ / R On 13-December-19	13.94	P	Foreign Exchange Future	0.00477	0.00569			0
27/11/2019	\$ / R On 13-December-19	14.00	C	Foreign Exchange Future	0.75960	0.76080			0
27/11/2019	\$ / R On 13-December-19	14.00	P	Foreign Exchange Future	0.00700	0.00820			0
27/11/2019	\$ / R On 13-December-19	14.07	C	Foreign Exchange Future	0.69343	0.69504			0
27/11/2019	\$ / R On 13-December-19	14.07	P	Foreign Exchange Future	0.01083	0.01244			0
27/11/2019	\$ / R On 13-December-19	14.08	C	Foreign Exchange Future	0.68410	0.68577			0
27/11/2019	\$ / R On 13-December-19	14.08	P	Foreign Exchange Future	0.01150	0.01317			0
27/11/2019	\$ / R On 13-December-19	14.10	C	Foreign Exchange Future	0.66553	0.66734			0
27/11/2019	\$ / R On 13-December-19	14.10	P	Foreign Exchange Future	0.01293	0.01474			0
27/11/2019	\$ / R On 13-December-19	14.11	C	Foreign Exchange Future	0.65630	0.65818			0
27/11/2019	\$ / R On 13-December-19	14.11	P	Foreign Exchange Future	0.01370	0.01558			0
27/11/2019	\$ / R On 13-December-19	14.12	C	Foreign Exchange Future	0.64710	0.64905			0
27/11/2019	\$ / R On 13-December-19	14.12	P	Foreign Exchange Future	0.01450	0.01645			0
27/11/2019	\$ / R On 13-December-19	14.41	C	Foreign Exchange Future	0.40189	0.40613			0
27/11/2019	\$ / R On 13-December-19	14.41	P	Foreign Exchange Future	0.05929	0.06353			0
27/11/2019	\$ / R On 13-December-19	15.80	C	Foreign Exchange Future	0.00566	0.00678			0
27/11/2019	\$ / R On 13-December-19	15.80	P	Foreign Exchange Future	1.05306	1.05418			0
27/11/2019	\$ / R On 13-December-19	15.81	C	Foreign Exchange Future	0.00544	0.00652			0
27/11/2019	\$ / R On 13-December-19	15.81	P	Foreign Exchange Future	1.06284	1.06392			0
27/11/2019	\$ / R On 13-December-19	15.82	C	Foreign Exchange Future	0.00522	0.00627			0
27/11/2019	\$ / R On 13-December-19	15.82	P	Foreign Exchange Future	1.07262	1.07367			0
27/11/2019	\$ / R On 13-December-19	16.13	C	Foreign Exchange Future	0.00143	0.00183			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	\$ / R On 13-December-19	16.13	P	Foreign Exchange Future	1.37883	1.37923			0
27/11/2019	\$ / R On 13-December-19	16.20	C	Foreign Exchange Future	0.00105	0.00137			0
27/11/2019	\$ / R On 13-December-19	16.20	P	Foreign Exchange Future	1.44845	1.44877			0
27/11/2019	\$ / R On 13-December-19	16.25	C	Foreign Exchange Future	0.00085	0.00111			0
27/11/2019	\$ / R On 13-December-19	16.25	P	Foreign Exchange Future	1.49825	1.49851			0
27/11/2019	\$ / R On 13-December-19	16.35	C	Foreign Exchange Future	0.00054	0.00072			0
27/11/2019	\$ / R On 13-December-19	16.35	P	Foreign Exchange Future	1.59794	1.59812			0
27/11/2019	\$ / R On 13-December-19	16.37	C	Foreign Exchange Future	0.00049	0.00066			0
27/11/2019	\$ / R On 13-December-19	16.37	P	Foreign Exchange Future	1.61789	1.61806			0
27/11/2019	\$ / R On 13-December-19	16.55	C	Foreign Exchange Future	0.00021	0.00030			0
27/11/2019	\$ / R On 13-December-19	16.55	P	Foreign Exchange Future	1.79761	1.79770			0
27/11/2019	\$ / R On 13-December-19	16.85	C	Foreign Exchange Future	0.00005	0.00008			0
27/11/2019	\$ / R On 13-December-19	16.85	P	Foreign Exchange Future	2.09745	2.09748			0
27/11/2019	\$ / R On 13-December-19	16.99	C	Foreign Exchange Future	0.00003	0.00004			0
27/11/2019	\$ / R On 13-December-19	16.99	P	Foreign Exchange Future	2.23743	2.23744			0
27/11/2019	\$ / R On 13-December-19	17.02	C	Foreign Exchange Future	0.00002	0.00003			0
27/11/2019	\$ / R On 13-December-19	17.02	P	Foreign Exchange Future	2.26742	2.26743			0
27/11/2019	\$ / R On 13-December-19	17.38	C	Foreign Exchange Future	0.00000	0.00001			0
27/11/2019	\$ / R On 13-December-19	17.38	P	Foreign Exchange Future	2.62740	2.62741			0
27/11/2019	\$ / R On 13-December-19	20.00	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	\$ / R On 13-December-19	20.00	P	Foreign Exchange Future	5.24740	5.24740			0
27/11/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
27/11/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78558	1.78561			0
27/11/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00018	0.00021			0
27/11/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.30316	1.30355			0
27/11/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00406	0.00445			0
27/11/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.64929	0.65179			0
27/11/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.06389	0.06639			0
27/11/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.61013	0.61283			0
27/11/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.07473	0.07743			0
27/11/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.01478	0.01592			0
27/11/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.43938	1.44052			0
27/11/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00186	0.00211			0
27/11/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26646	2.26671			0
27/11/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00070	0.00081			0
27/11/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.65530	2.65541			0
27/11/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
27/11/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.32483	1.32562			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.02243	0.02322			0
27/11/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
27/11/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.52211	0.52458			0
27/11/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.40701	0.40948			0
27/11/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
27/11/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.36168	1.36265			0
27/11/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.05108	0.05205			0
27/11/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/11/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01602	3.01603			0
27/11/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00012	0.00013			0
27/11/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97748	1.97780			0
27/11/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.01158	0.01190			0
27/11/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.88177	1.88217			0
27/11/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.01587	0.01627			0
27/11/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.75916	1.75968			0
27/11/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.02326	0.02378			0
27/11/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.23815	1.23938			0
27/11/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.09225	0.09348			0
27/11/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.05631	1.05784			0
27/11/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.14041	0.14194			0
27/11/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.78796	0.78994			0
27/11/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.26206	0.26404			0
27/11/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.72248	0.72457			0
27/11/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.30658	0.30866			0
27/11/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.63989	0.64208			0
27/11/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.37399	0.37618			0
27/11/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.27762	0.27984			0
27/11/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.96172	0.96394			0
27/11/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.27507	0.27729			0
27/11/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.96917	0.97139			0
27/11/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.27254	0.27475			0
27/11/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.97664	0.97885			0
27/11/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.11003	0.11159			0
27/11/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.78413	1.78569			0
27/11/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.08997	0.09138			0
27/11/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.97407	1.97548			0
27/11/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.07221	0.07346			0

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27/11/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.18631	2.18756			0
27/11/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.03769	0.03853			0
27/11/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.84179	2.84263			0
27/11/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.03281	0.03358			0
27/11/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.98691	2.98768			0
27/11/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
27/11/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.40159	1.40264			0
27/11/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.08439	0.08544			0
27/11/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
27/11/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.43423	1.43530			0
27/11/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.11553	0.11660			0
27/11/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
27/11/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.48956	1.49063			0
27/11/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.15356	0.15463			0
27/11/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
27/11/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19979	3.19987			0
27/11/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00399	0.00407			0
27/11/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.15302	1.15443			0
27/11/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.30722	0.30863			0
27/11/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.68249	0.68428			0
27/11/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.74669	0.74848			0
27/11/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.67840	0.68020			0
27/11/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.75260	0.75440			0
27/11/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.67433	0.67613			0
27/11/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.75853	0.76033			0
27/11/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.19063	0.19200			0
27/11/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.35483	2.35620			0
27/11/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
27/11/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.72718	0.72884			0
27/11/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.91038	0.91204			0
27/11/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
27/11/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.86456	0.86608			0
27/11/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.92416	0.92568			0
27/11/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.86054	0.86207			0
27/11/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.93014	0.93167			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.85655	0.85808			0
27/11/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.93615	0.93768			0
27/11/2019	\$ / R MAXI On 13-December-19			Foreign Exchange Future	14.75260	14.75260			0
27/11/2019	\$ / R MAXI On 13-December-19	14.01	C	Foreign Exchange Future	0.75007	0.75132			0
27/11/2019	\$ / R MAXI On 13-December-19	14.01	P	Foreign Exchange Future	0.00747	0.00872			0
27/11/2019	\$ / R MAXI On 13-December-19	14.02	C	Foreign Exchange Future	0.74056	0.74187			0
27/11/2019	\$ / R MAXI On 13-December-19	14.02	P	Foreign Exchange Future	0.00796	0.00927			0
27/11/2019	\$ / R MAXI On 13-December-19	14.03	C	Foreign Exchange Future	0.73107	0.73244			0
27/11/2019	\$ / R MAXI On 13-December-19	14.03	P	Foreign Exchange Future	0.00847	0.00984			0
27/11/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/11/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.63465	0.63685			0
27/11/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.37875	0.38095			0
27/11/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.62945	0.63166			0
27/11/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.38355	0.38576			0
27/11/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.62429	0.62650			0
27/11/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.38839	0.39060			0
27/11/2019	£ / R On 13-December-19			Foreign Exchange Future	19.27110	19.27110			0
27/11/2019	£ / R On 13-December-19	18.75	C	Foreign Exchange Future	0.57593	0.58055			0
27/11/2019	£ / R On 13-December-19	18.75	P	Foreign Exchange Future	0.05483	0.05945			0
27/11/2019	£ / R On 13-December-19	19.95	C	Foreign Exchange Future	0.04167	0.04583			0
27/11/2019	£ / R On 13-December-19	19.95	P	Foreign Exchange Future	0.72057	0.72473			0
27/11/2019	£ / R On 13-December-19	19.96	C	Foreign Exchange Future	0.04044	0.04454			0
27/11/2019	£ / R On 13-December-19	19.96	P	Foreign Exchange Future	0.72934	0.73344			0
27/11/2019	£ / R On 13-December-19	19.97	C	Foreign Exchange Future	0.03924	0.04328			0
27/11/2019	£ / R On 13-December-19	19.97	P	Foreign Exchange Future	0.73814	0.74218			0
27/11/2019	£ / R On 13-December-19	22.13	C	Foreign Exchange Future	0.00001	0.00001			0
27/11/2019	£ / R On 13-December-19	22.13	P	Foreign Exchange Future	2.85891	2.85891			0
27/11/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
27/11/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.94401	0.94661			0
27/11/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.36881	0.37141			0
27/11/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.36763	0.37038			0
27/11/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.08243	1.08518			0
27/11/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.36470	0.36745			0
27/11/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.08950	1.09225			0
27/11/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.36179	0.36453			0
27/11/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.09659	1.09933			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
27/11/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.83545	0.83771			0
27/11/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.96255	0.96481			0
27/11/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.83122	0.83348			0
27/11/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.96832	0.97058			0
27/11/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.82701	0.82926			0
27/11/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.97410	0.97636			0
27/11/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
27/11/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.08284	1.08479			0
27/11/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.20244	1.20439			0
27/11/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.07863	1.08058			0
27/11/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.20823	1.21018			0
27/11/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.07442	1.07637			0
27/11/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.21402	1.21597			0
27/11/2019	¥ / R On 13-December-19			Foreign Exchange Future	0.13460	0.13460			0
27/11/2019	¥ / R On 13-December-19	0.12	C	Foreign Exchange Future	0.01460	0.01460			0
27/11/2019	¥ / R On 13-December-19	0.12	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	¥ / R On 13-December-19	0.13	C	Foreign Exchange Future	0.00496	0.00499			0
27/11/2019	¥ / R On 13-December-19	0.13	P	Foreign Exchange Future	0.00036	0.00039			0
27/11/2019	¥ / R On 13-December-19	0.14	C	Foreign Exchange Future	0.00039	0.00042			0
27/11/2019	¥ / R On 13-December-19	0.14	P	Foreign Exchange Future	0.00579	0.00582			0
27/11/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
27/11/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00919	0.00921			0
27/11/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00199	0.00201			0
27/11/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00411	0.00414			0
27/11/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00691	0.00694			0
27/11/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00161	0.00163			0
27/11/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01441	0.01443			0
27/11/2019	€ / R On 13-December-19			Foreign Exchange Future	16.76890	16.76890			0
27/11/2019	€ / R On 13-December-19	13.73	C	Foreign Exchange Future	3.03890	3.03890			0
27/11/2019	€ / R On 13-December-19	13.73	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	€ / R On 13-December-19	14.09	C	Foreign Exchange Future	2.67890	2.67890			0
27/11/2019	€ / R On 13-December-19	14.09	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	€ / R On 13-December-19	14.23	C	Foreign Exchange Future	2.53890	2.53890			0
27/11/2019	€ / R On 13-December-19	14.23	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	€ / R On 13-December-19	15.70	C	Foreign Exchange Future	1.07024	1.07060			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	€ / R On 13-December-19	15.70	P	Foreign Exchange Future	0.00134	0.00170			0
27/11/2019	€ / R On 13-December-19	15.85	C	Foreign Exchange Future	0.92260	0.92338			0
27/11/2019	€ / R On 13-December-19	15.85	P	Foreign Exchange Future	0.00370	0.00448			0
27/11/2019	€ / R On 13-December-19	16.15	C	Foreign Exchange Future	0.63962	0.64212			0
27/11/2019	€ / R On 13-December-19	16.15	P	Foreign Exchange Future	0.02072	0.02322			0
27/11/2019	€ / R On 13-December-19	18.01	C	Foreign Exchange Future	0.00365	0.00447			0
27/11/2019	€ / R On 13-December-19	18.01	P	Foreign Exchange Future	1.24475	1.24557			0
27/11/2019	€ / R On 13-December-19	18.02	C	Foreign Exchange Future	0.00351	0.00431			0
27/11/2019	€ / R On 13-December-19	18.02	P	Foreign Exchange Future	1.25461	1.25541			0
27/11/2019	€ / R On 13-December-19	18.03	C	Foreign Exchange Future	0.00337	0.00415			0
27/11/2019	€ / R On 13-December-19	18.03	P	Foreign Exchange Future	1.26447	1.26525			0
27/11/2019	€ / R On 13-December-19	19.79	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	€ / R On 13-December-19	19.79	P	Foreign Exchange Future	3.02110	3.02110			0
27/11/2019	€ / R On 13-December-19	19.80	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	€ / R On 13-December-19	19.80	P	Foreign Exchange Future	3.03110	3.03110			0
27/11/2019	€ / R On 13-December-19	20.62	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	€ / R On 13-December-19	20.62	P	Foreign Exchange Future	3.85110	3.85110			0
27/11/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
27/11/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.61584	0.61859			0
27/11/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.28844	0.29119			0
27/11/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.48002	0.48297			0
27/11/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.41262	0.41557			0
27/11/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.43881	0.44180			0
27/11/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.46141	0.46440			0
27/11/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.40877	0.41177			0
27/11/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.50137	0.50437			0
27/11/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
27/11/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.17435	0.17636			0
27/11/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.52805	1.53006			0
27/11/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.17283	0.17483			0
27/11/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.53653	1.53853			0
27/11/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.17132	0.17331			0
27/11/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.54502	1.54701			0
27/11/2019	AU\$ / R On 13-December-19			Foreign Exchange Future	10.45630	10.45630			0
27/11/2019	AU\$ / R On 13-December-19	10.89	C	Foreign Exchange Future	0.00695	0.00798			0
27/11/2019	AU\$ / R On 13-December-19	10.89	P	Foreign Exchange Future	0.44065	0.44168			0
27/11/2019	AU\$ / R On 13-December-19	10.90	C	Foreign Exchange Future	0.00644	0.00743			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	AU\$ / R On 13-December-19	10.90	P	Foreign Exchange Future	0.45014	0.45113			0
27/11/2019	AU\$ / R On 13-December-19	10.91	C	Foreign Exchange Future	0.00597	0.00691			0
27/11/2019	AU\$ / R On 13-December-19	10.91	P	Foreign Exchange Future	0.45967	0.46061			0
27/11/2019	AU\$ / R On 13-December-19	11.00	C	Foreign Exchange Future	0.00296	0.00354			0
27/11/2019	AU\$ / R On 13-December-19	11.00	P	Foreign Exchange Future	0.54666	0.54724			0
27/11/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
27/11/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.12540	0.12652			0
27/11/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.57220	0.57333			0
27/11/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.12312	0.12423			0
27/11/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.57992	0.58103			0
27/11/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.12087	0.12198			0
27/11/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.58767	0.58878			0
27/11/2019	CAD/ R On 13-December-19			Foreign Exchange Future	11.01030	11.01030			0
27/11/2019	CAD/ R On 13-December-19	11.53	C	Foreign Exchange Future	0.00795	0.00914			0
27/11/2019	CAD/ R On 13-December-19	11.53	P	Foreign Exchange Future	0.52765	0.52884			0
27/11/2019	CAD/ R On 13-December-19	11.54	C	Foreign Exchange Future	0.00746	0.00861			0
27/11/2019	CAD/ R On 13-December-19	11.54	P	Foreign Exchange Future	0.53716	0.53831			0
27/11/2019	CAD/ R On 13-December-19	11.55	C	Foreign Exchange Future	0.00700	0.00810			0
27/11/2019	CAD/ R On 13-December-19	11.55	P	Foreign Exchange Future	0.54670	0.54780			0
27/11/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
27/11/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.14810	0.14942			0
27/11/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.66780	0.66912			0
27/11/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.14580	0.14711			0
27/11/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.67550	0.67681			0
27/11/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.14353	0.14484			0
27/11/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.68323	0.68454			0
27/11/2019	CHF / R On 13-December-19			Foreign Exchange Future	14.77310	14.77310			0
27/11/2019	CHF / R On 13-December-19	15.95	C	Foreign Exchange Future	0.00281	0.00347			0
27/11/2019	CHF / R On 13-December-19	15.95	P	Foreign Exchange Future	1.17971	1.18037			0
27/11/2019	CHF / R On 13-December-19	15.96	C	Foreign Exchange Future	0.00269	0.00333			0
27/11/2019	CHF / R On 13-December-19	15.96	P	Foreign Exchange Future	1.18959	1.19023			0
27/11/2019	CHF / R On 13-December-19	15.97	C	Foreign Exchange Future	0.00257	0.00320			0
27/11/2019	CHF / R On 13-December-19	15.97	P	Foreign Exchange Future	1.19947	1.20010			0
27/11/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
27/11/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.12474	0.12640			0
27/11/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.66734	1.66900			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.12353	0.12518			0
27/11/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.67613	1.67778			0
27/11/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.12233	0.12397			0
27/11/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.68493	1.68657			0
27/11/2019	CNH / R On 13-December-19			Foreign Exchange Future	2.21470	2.21470			0
27/11/2019	CNH / R On 13-December-19	2.10	C	Foreign Exchange Future	0.11534	0.11546			0
27/11/2019	CNH / R On 13-December-19	2.10	P	Foreign Exchange Future	0.00064	0.00076			0
27/11/2019	CNH / R On 13-December-19	2.11	C	Foreign Exchange Future	0.10571	0.10588			0
27/11/2019	CNH / R On 13-December-19	2.11	P	Foreign Exchange Future	0.00101	0.00118			0
27/11/2019	CNH / R On 13-December-19	2.12	C	Foreign Exchange Future	0.09624	0.09647			0
27/11/2019	CNH / R On 13-December-19	2.12	P	Foreign Exchange Future	0.00154	0.00177			0
27/11/2019	DKK / R On 13-December-19			Foreign Exchange Future	2.24950	2.24950			0
27/11/2019	DKK / R On 13-December-19	2.53	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	DKK / R On 13-December-19	2.53	P	Foreign Exchange Future	0.28050	0.28050			0
27/11/2019	DKK / R On 13-December-19	2.54	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	DKK / R On 13-December-19	2.54	P	Foreign Exchange Future	0.29050	0.29050			0
27/11/2019	DKK / R On 13-December-19	2.55	C	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	DKK / R On 13-December-19	2.55	P	Foreign Exchange Future	0.30050	0.30050			0
27/11/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
27/11/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00664	0.00677			0
27/11/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.31164	0.31177			0
27/11/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00610	0.00622			0
27/11/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.32110	0.32122			0
27/11/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00560	0.00572			0
27/11/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.33060	0.33072			0
27/11/2019	HK\$/R On 13-December-19			Foreign Exchange Future	1.88810	1.88810			0
27/11/2019	HK\$/R On 13-December-19	1.83	C	Foreign Exchange Future	0.06274	0.06316			0
27/11/2019	HK\$/R On 13-December-19	1.83	P	Foreign Exchange Future	0.00464	0.00506			0
27/11/2019	HK\$/R On 13-December-19	1.84	C	Foreign Exchange Future	0.05467	0.05518			0
27/11/2019	HK\$/R On 13-December-19	1.84	P	Foreign Exchange Future	0.00657	0.00708			0
27/11/2019	HK\$/R On 13-December-19	1.85	C	Foreign Exchange Future	0.04713	0.04772			0
27/11/2019	HK\$/R On 13-December-19	1.85	P	Foreign Exchange Future	0.00903	0.00962			0
27/11/2019	KES / R On 13-December-19			Foreign Exchange Future	0.13910	0.13910			0
27/11/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	NOK/R On 13-December-19			Foreign Exchange Future	1.71570	1.71570			0
27/11/2019	NZ\$ / R On 13-December-19			Foreign Exchange Future	9.88230	9.88230			0
27/11/2019	NZ\$ / R On 13-December-19	10.34	C	Foreign Exchange Future	0.00669	0.00771			0
27/11/2019	NZ\$ / R On 13-December-19	10.34	P	Foreign Exchange Future	0.46439	0.46541			0
27/11/2019	NZ\$ / R On 13-December-19	10.35	C	Foreign Exchange Future	0.00622	0.00719			0
27/11/2019	NZ\$ / R On 13-December-19	10.35	P	Foreign Exchange Future	0.47392	0.47489			0
27/11/2019	NZ\$ / R On 13-December-19	10.36	C	Foreign Exchange Future	0.00577	0.00670			0
27/11/2019	NZ\$ / R On 13-December-19	10.36	P	Foreign Exchange Future	0.48347	0.48440			0
27/11/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
27/11/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.12008	0.12121			0
27/11/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.61598	0.61711			0
27/11/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.11796	0.11908			0
27/11/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.62386	0.62498			0
27/11/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.11588	0.11699			0
27/11/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.63178	0.63289			0
27/11/2019	PULA / R On 13-December-19			Foreign Exchange Future	1.35080	1.35080			0
27/11/2019	PULA / R On 13-December-19	1.33	C	Foreign Exchange Future	0.02080	0.02080			0
27/11/2019	PULA / R On 13-December-19	1.33	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	PULA / R On 13-December-19	1.34	C	Foreign Exchange Future	0.01080	0.01080			0
27/11/2019	PULA / R On 13-December-19	1.34	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	PULA / R On 13-December-19	1.35	C	Foreign Exchange Future	0.00080	0.00080			0
27/11/2019	PULA / R On 13-December-19	1.35	P	Foreign Exchange Future	0.00000	0.00000			0
27/11/2019	QUANTO £ / \$ On 13-December-19			Foreign Exchange Future	1.30630	1.30630			0
27/11/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
27/11/2019	QUANTO € / \$ On 13-December-19			Foreign Exchange Future	1.13670	1.13670			0
27/11/2019	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
27/11/2019	SGD / R On 13-December-19			Foreign Exchange Future	10.88370	10.88370			0
27/11/2019	SGD / R On 13-December-19	10.66	C	Foreign Exchange Future	0.25914	0.26174			0
27/11/2019	SGD / R On 13-December-19	10.66	P	Foreign Exchange Future	0.03544	0.03804			0
27/11/2019	SGD / R On 13-December-19	10.67	C	Foreign Exchange Future	0.25149	0.25417			0
27/11/2019	SGD / R On 13-December-19	10.67	P	Foreign Exchange Future	0.03779	0.04047			0
27/11/2019	SGD / R On 13-December-19	10.68	C	Foreign Exchange Future	0.24395	0.24670			0
27/11/2019	SGD / R On 13-December-19	10.68	P	Foreign Exchange Future	0.04025	0.04300			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/11/2019	TRY / R On 13-December-19			Foreign Exchange Future	2.14970	2.14970			0
27/11/2019	TRY / R On 13-December-19	2.28	C	Foreign Exchange Future	0.00498	0.00556			0
27/11/2019	TRY / R On 13-December-19	2.28	P	Foreign Exchange Future	0.13528	0.13586			0
27/11/2019	TRY / R On 13-December-19	2.29	C	Foreign Exchange Future	0.00409	0.00460			0
27/11/2019	TRY / R On 13-December-19	2.29	P	Foreign Exchange Future	0.14439	0.14490			0
27/11/2019	TRY / R On 13-December-19	2.30	C	Foreign Exchange Future	0.00333	0.00378			0
27/11/2019	TRY / R On 13-December-19	2.30	P	Foreign Exchange Future	0.15363	0.15408			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00