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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 24/12/2019 TO 24/12/2019

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
24/12/2019	\$ / R 2019/12/31	17.44	P	Any day expiry	2.65460	2.65460			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	16.21	P	Any day expiry	1.42462	1.42461			-0.00097	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31			Any day expiry	14.78540	14.78540			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	17.44	C	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	17.05	C	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	14.20	P	Any day expiry	0.00373	0.00248			-33.37266	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	16.21	C	Any day expiry	0.00002	0.00001			-65.71429	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	14.25	C	Any day expiry	0.54116	0.53943			-0.32066	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	14.25	P	Any day expiry	0.00576	0.00403			-30.10896	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	17.05	P	Any day expiry	2.26460	2.26460			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	14.20	C	Any day expiry	0.58913	0.58788			-0.21126	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	13.00	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2019/12/31	13.00	C	Any day expiry	1.78540	1.78540			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/01/02			Any day expiry	14.78910	14.78910			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/01/02	13.49	P	Any day expiry	0.00000	0.00000			-65.38462	0.00000	0.00000	0
24/12/2019	\$ / R 2020/01/02	13.49	C	Any day expiry	1.29910	1.29910			-0.00013	0.00000	0.00000	0
24/12/2019	\$ / R 2020/01/31	13.54	P	Any day expiry	0.00568	0.00523			-7.94916	0.00000	0.00000	0
24/12/2019	\$ / R 2020/01/31			Any day expiry	14.84240	14.84240			0.00000	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
24/12/2019	\$ / R 2020/01/31	13.54	C	Any day expiry	1.30808	1.30763			-0.03452	0.00000	0.00000	0
24/12/2019	\$ / R 2020/02/28			Any day expiry	14.89510	14.89510			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/02/28	14.78	P	Any day expiry	0.33754	0.33462			-0.86453	0.00000	0.00000	0
24/12/2019	\$ / R 2020/02/28	14.78	C	Any day expiry	0.45264	0.44972			-0.64469	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/02			Any day expiry	14.90060	14.90060			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/02	13.59	P	Any day expiry	0.02724	0.02640			-3.09089	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/02	13.59	C	Any day expiry	1.33784	1.33700			-0.06293	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.01138	0.01099			-3.41349	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.24919	0.24684			-0.94308	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.05469	0.05341			-2.35471	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.73373	0.73152			-0.30074	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.74425	1.74276			-0.08537	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.09988	0.09830			-1.58874	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.01845	0.01782			-3.40892	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.21211	0.20966			-1.15267	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.21686	0.21440			-1.13472	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.87302	1.87274			-0.01457	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00712	0.00684			-3.83443	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.66509	0.66274			-0.35335	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01592	3.01591			-0.00005	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00002	0.00001			-9.61538	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.90096	0.89850			-0.27313	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.74728	1.74689			-0.02223	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.93879	1.93751			-0.06643	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.20783	0.20562			-1.06174	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.07015	0.06866			-2.12283	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	1.01578	1.01420			-0.15622	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.82255	2.82192			-0.02228	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.91621	0.91376			-0.26685	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.57902	0.57651			-0.43315	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.31312	0.31061			-0.80098	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.15573	2.15464			-0.05047	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.04163	0.04054			-2.61363	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.20641	1.20520			-0.09953	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.06051	0.05930			-1.98446	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.96960	2.96904			-0.01870	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.01550	0.01494			-3.58311	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.97073	1.97053			-0.01026	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00483	0.00463			-4.18764	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.21447	0.21202			-1.14368	0.00000	0.00000	0
24/12/2019	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.90857	0.90612			-0.26997	0.00000	0.00000	0
24/12/2019	\$ / R 2020/04/02	13.64	C	Any day expiry	1.37482	1.37381			-0.07311	0.00000	0.00000	0
24/12/2019	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/04/02	13.64	P	Any day expiry	0.05762	0.05661			-1.74437	0.00000	0.00000	0

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24/12/2019	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/04/29	13.69	P	Any day expiry	0.08770	0.08663			-1.21508	0.00000	0.00000	0
24/12/2019	\$ / R 2020/04/29	13.69	C	Any day expiry	1.40640	1.40533			-0.07577	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/02	13.74	P	Any day expiry	0.12554	0.12445			-0.86269	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/02	13.74	C	Any day expiry	1.46154	1.46045			-0.07410	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19799	3.19793			-0.00177	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	1.11530	1.11381			-0.13351	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.70411	0.70217			-0.27496	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.26950	0.26801			-0.55250	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.31917	2.31780			-0.05903	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.15497	0.15360			-0.88348	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.62991	0.62797			-0.30735	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00219	0.00213			-2.58707	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.62580	0.62386			-0.30960	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.69823	0.69630			-0.27704	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.71000	0.70806			-0.27289	0.00000	0.00000	0
24/12/2019	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.63403	0.63210			-0.30509	0.00000	0.00000	0
24/12/2019	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/07/28	15.37	P	Any day expiry	0.86596	0.86420			-0.20322	0.00000	0.00000	0
24/12/2019	\$ / R 2020/07/28	15.37	C	Any day expiry	0.68276	0.68100			-0.25775	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.88946	0.88786			-0.18030	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.82391	0.82231			-0.19448	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.81986	0.81826			-0.19561	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.88351	0.88191			-0.18136	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.81583	0.81423			-0.19673	0.00000	0.00000	0
24/12/2019	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.89543	0.89383			-0.17924	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.56819	0.56567			-0.44447	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.32694	0.32440			-0.77504	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.32229	0.31977			-0.78359	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.56284	0.56030			-0.45020	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.57359	0.57107			-0.43879	0.00000	0.00000	0
24/12/2019	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.31769	0.31517			-0.79224	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.28668	0.28362			-1.06576	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.29734	0.29442			-0.98237	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.29219	0.28912			-1.05114	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	1.00699	1.00392			-0.30500	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	1.02148	1.01842			-0.29911	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.87254	0.86962			-0.33477	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.28942	0.28636			-1.05845	0.00000	0.00000	0
24/12/2019	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	1.01422	1.01116			-0.30204	0.00000	0.00000	0

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24/12/2019	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.91323	0.91080			-0.26612	0.00000	0.00000	0
24/12/2019	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
24/12/2019	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.77036	0.76793			-0.31539	0.00000	0.00000	0
24/12/2019	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.90746	0.90503			-0.26774	0.00000	0.00000	0
24/12/2019	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.76613	0.76370			-0.31722	0.00000	0.00000	0
24/12/2019	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.77461	0.77218			-0.31356	0.00000	0.00000	0
24/12/2019	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.90171	0.89928			-0.26937	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	1.15056	1.14852			-0.17776	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	1.02673	1.02468			-0.19927	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	1.02250	1.02045			-0.20017	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	1.16210	1.16005			-0.17612	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	1.03096	1.02892			-0.19838	0.00000	0.00000	0
24/12/2019	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	1.15633	1.15428			-0.17694	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01392	0.01390			-0.13675	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00345	0.00342			-0.79334	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00625	0.00622			-0.43791	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00112	0.00110			-1.70246	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00871	0.00869			-0.22358	0.00000	0.00000	0
24/12/2019	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00151	0.00149			-1.29198	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	16.65	C	Any day expiry	0.53748	0.53414			-0.62172	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	17.00	P	Any day expiry	0.37518	0.37145			-0.99395	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10			Any day expiry	16.97740	16.97740			0.00000	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	17.07	P	Any day expiry	0.41480	0.41105			-0.90175	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	17.07	C	Any day expiry	0.32220	0.31846			-1.16091	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	16.65	P	Any day expiry	0.21008	0.20674			-1.59063	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	16.91	P	Any day expiry	0.32742	0.32374			-1.12466	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	17.00	C	Any day expiry	0.35258	0.34885			-1.05766	0.00000	0.00000	0
24/12/2019	€ / R 2020/02/10	16.91	C	Any day expiry	0.39482	0.39114			-0.93267	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.12022	0.11818			-1.69786	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.47522	1.47317			-0.13907	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.11894	0.11691			-1.70740	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.49264	1.49061			-0.13605	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.48392	1.48188			-0.13755	0.00000	0.00000	0
24/12/2019	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.12152	0.11947			-1.68830	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.09287	0.09166			-1.30413	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.54174	0.54052			-0.22536	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.09083	0.08963			-1.32240	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.55763	0.55643			-0.21539	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.54967	0.54846			-0.22033	0.00000	0.00000	0
24/12/2019	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.09494	0.09372			-1.28591	0.00000	0.00000	0
24/12/2019	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.10814	0.10672			-1.31002	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
24/12/2019	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
24/12/2019	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.11229	0.11085			-1.27914	0.00000	0.00000	0
24/12/2019	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.63199	0.63055			-0.22727	0.00000	0.00000	0
24/12/2019	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.64784	0.64642			-0.21867	0.00000	0.00000	0
24/12/2019	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.11019	0.10877			-1.29455	0.00000	0.00000	0
24/12/2019	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.63989	0.63847			-0.22293	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.64253	1.64093			-0.09745	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.08090	0.07928			-1.99172	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.63350	1.63188			-0.09864	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.07993	0.07833			-2.00261	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.08187	0.08025			-1.98081	0.00000	0.00000	0
24/12/2019	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.62447	1.62285			-0.09983	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00319	0.00309			-3.08654	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30854	0.30844			-0.03430	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00287	0.00278			-3.18777	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32787	0.32778			-0.02792	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31819	0.31809			-0.03095	0.00000	0.00000	0
24/12/2019	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00354	0.00344			-2.98606	0.00000	0.00000	0
24/12/2019	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.08775	0.08655			-1.37148	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.60178	0.60059			-0.19829	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.59365	0.59245			-0.20273	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.08588	0.08469			-1.38945	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.08966	0.08845			-1.35356	0.00000	0.00000	0
24/12/2019	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.58556	0.58435			-0.20725	0.00000	0.00000	0
24/12/2019	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
24/12/2019	QUANTO € / \$ 2020/03/16			Foreign Exchange Future	1.14540	1.14540			0.00000	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**