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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 27/12/2019 TO 27/12/2019

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
27/12/2019	\$ / R 2019/12/31	17.44	P	Any day expiry	2.65460	2.65460			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	16.21	P	Any day expiry	1.42461	1.42460			-0.00051	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31			Any day expiry	14.78540	14.78540			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	17.44	C	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	17.05	C	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	14.20	P	Any day expiry	0.00248	0.00028			-88.74759	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	16.21	C	Any day expiry	0.00001	0.00000			-100.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	14.25	C	Any day expiry	0.53943	0.53600			-0.63571	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	14.25	P	Any day expiry	0.00403	0.00060			-85.13195	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	17.05	P	Any day expiry	2.26460	2.26460			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	14.20	C	Any day expiry	0.58788	0.58568			-0.37511	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	13.00	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2019/12/31	13.00	C	Any day expiry	1.78540	1.78540			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/01/02			Any day expiry	14.78910	14.78910			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/01/02	13.49	P	Any day expiry	0.00000	0.00000			-100.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/01/02	13.49	C	Any day expiry	1.29910	1.29910			-0.00007	0.00000	0.00000	0
27/12/2019	\$ / R 2020/01/31	13.54	P	Any day expiry	0.00523	0.00398			-23.82828	0.00000	0.00000	0
27/12/2019	\$ / 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
27/12/2019	\$ / R 2020/01/31	13.54	C	Any day expiry	1.30763	1.30638			-0.09529	0.00000	0.00000	0
27/12/2019	\$ / R 2020/02/28			Any day expiry	14.89510	14.89510			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/02/28	14.78	P	Any day expiry	0.33462	0.32573			-2.65612	0.00000	0.00000	0
27/12/2019	\$ / R 2020/02/28	14.78	C	Any day expiry	0.44972	0.44083			-1.97632	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/02			Any day expiry	14.90060	14.90060			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/02	13.59	P	Any day expiry	0.02640	0.02392			-9.39681	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/02	13.59	C	Any day expiry	1.33700	1.33452			-0.18552	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.01099	0.00986			-10.28025	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.24684	0.23972			-2.88579	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.05341	0.04958			-7.15584	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.73152	0.72484			-0.91318	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.74276	1.73832			-0.25460	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.09830	0.09353			-4.85263	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.01782	0.01599			-10.26842	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.20966	0.20227			-3.52638	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.21440	0.20696			-3.47164	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.87274	1.87196			-0.04205	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00684	0.00606			-11.50609	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.66274	0.65562			-1.07483	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01591	3.01591			-0.00013	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00001	0.00001			-26.95035	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.89850	0.89106			-0.82841	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.74689	1.74576			-0.06467	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.93751	1.93369			-0.19725	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.20562	0.19894			-3.24873	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.06866	0.06422			-6.46248	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	1.01420	1.00943			-0.47032	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.82192	2.82009			-0.06485	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.91376	0.90637			-0.80913	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.57651	0.56890			-1.32008	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.31061	0.30300			-2.45015	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.15464	2.15143			-0.14915	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.04054	0.03733			-7.92699	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.20520	1.20162			-0.29753	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.05930	0.05572			-6.04642	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.96904	2.96743			-0.05423	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.01494	0.01333			-10.77605	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.97053	1.96995			-0.02940	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00463	0.00405			-12.52405	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.21202	0.20460			-3.49900	0.00000	0.00000	0
27/12/2019	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.90612	0.89870			-0.81872	0.00000	0.00000	0
27/12/2019	\$ / R 2020/04/02	13.64	C	Any day expiry	1.37381	1.37081			-0.21833	0.00000	0.00000	0
27/12/2019	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/04/02	13.64	P	Any day expiry	0.05661	0.05361			-5.29812	0.00000	0.00000	0

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27/12/2019	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/04/29	13.69	P	Any day expiry	0.08663	0.08344			-3.68489	0.00000	0.00000	0
27/12/2019	\$ / R 2020/04/29	13.69	C	Any day expiry	1.40533	1.40214			-0.22716	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/02	13.74	P	Any day expiry	0.12445	0.12120			-2.61196	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/02	13.74	C	Any day expiry	1.46045	1.45720			-0.22258	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19793	3.19777			-0.00514	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	1.11381	1.10933			-0.40268	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.70217	0.69633			-0.83203	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.26801	0.26353			-1.67347	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.31780	2.31369			-0.17709	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.15360	0.14949			-2.67225	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.62797	0.62213			-0.93035	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00213	0.00197			-7.71866	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.62386	0.61801			-0.93720	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.69630	0.69046			-0.83837	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.70806	0.70221			-0.82575	0.00000	0.00000	0
27/12/2019	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.63210	0.62626			-0.92353	0.00000	0.00000	0
27/12/2019	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/07/28	15.37	P	Any day expiry	0.86420	0.85889			-0.61374	0.00000	0.00000	0
27/12/2019	\$ / R 2020/07/28	15.37	C	Any day expiry	0.68100	0.67569			-0.77884	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.88786	0.88303			-0.54395	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.82231	0.81748			-0.58683	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.81826	0.81343			-0.59022	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.88191	0.87708			-0.54717	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.81423	0.80939			-0.59361	0.00000	0.00000	0
27/12/2019	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.89383	0.88899			-0.54074	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.56567	0.55800			-1.35492	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.32440	0.31671			-2.37059	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.31977	0.31210			-2.39685	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.56030	0.55261			-1.37253	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.57107	0.56343			-1.33744	0.00000	0.00000	0
27/12/2019	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.31517	0.30753			-2.42337	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.28362	0.27437			-3.26108	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.29442	0.28557			-3.00595	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.28912	0.27982			-3.21634	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	1.00392	0.99462			-0.92627	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	1.01842	1.00917			-0.90819	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.86962	0.86077			-1.01770	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.28636	0.27709			-3.23866	0.00000	0.00000	0
27/12/2019	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	1.01116	1.00189			-0.91718	0.00000	0.00000	0

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27/12/2019	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.91080	0.90346			-0.80519	0.00000	0.00000	0
27/12/2019	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
27/12/2019	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.76793	0.76060			-0.95474	0.00000	0.00000	0
27/12/2019	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.90503	0.89770			-0.81011	0.00000	0.00000	0
27/12/2019	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.76370	0.75636			-0.96028	0.00000	0.00000	0
27/12/2019	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.77218	0.76485			-0.94921	0.00000	0.00000	0
27/12/2019	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.89928	0.89195			-0.81505	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	1.14852	1.14236			-0.53625	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	1.02468	1.01852			-0.60128	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	1.02045	1.01429			-0.60399	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	1.16005	1.15389			-0.53130	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	1.02892	1.02276			-0.59858	0.00000	0.00000	0
27/12/2019	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	1.15428	1.14812			-0.53377	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01390	0.01384			-0.41089	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00342	0.00334			-2.42680	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00622	0.00614			-1.33479	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00110	0.00104			-5.19683	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00869	0.00863			-0.67642	0.00000	0.00000	0
27/12/2019	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00149	0.00143			-3.95116	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	16.65	C	Any day expiry	0.53414	0.52393			-1.91110	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	17.00	P	Any day expiry	0.37145	0.36002			-3.07616	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10			Any day expiry	16.97740	16.97740			0.00000	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	17.07	P	Any day expiry	0.41105	0.39960			-2.78763	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	17.07	C	Any day expiry	0.31846	0.30700			-3.59822	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	16.65	P	Any day expiry	0.20674	0.19653			-4.93760	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	16.91	P	Any day expiry	0.32374	0.31246			-3.48500	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	17.00	C	Any day expiry	0.34885	0.33742			-3.27545	0.00000	0.00000	0
27/12/2019	€ / R 2020/02/10	16.91	C	Any day expiry	0.39114	0.37986			-2.88448	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.11818	0.11206			-5.18281	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.47317	1.46701			-0.41797	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.11691	0.11082			-5.21161	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.49061	1.48452			-0.40875	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.48188	1.47576			-0.41333	0.00000	0.00000	0
27/12/2019	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.11947	0.11331			-5.15405	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.09166	0.08800			-3.98809	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.54052	0.53684			-0.68193	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.08963	0.08600			-4.04367	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.55643	0.55280			-0.65133	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.54846	0.54480			-0.66647	0.00000	0.00000	0
27/12/2019	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.09372	0.09004			-3.93285	0.00000	0.00000	0
27/12/2019	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.10672	0.10244			-4.00621	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
27/12/2019	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
27/12/2019	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.11085	0.10651			-3.91203	0.00000	0.00000	0
27/12/2019	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.63055	0.62621			-0.68773	0.00000	0.00000	0
27/12/2019	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.64642	0.64214			-0.66140	0.00000	0.00000	0
27/12/2019	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.10877	0.10446			-3.95903	0.00000	0.00000	0
27/12/2019	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.63847	0.63416			-0.67444	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.64093	1.63615			-0.29126	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.07928	0.07447			-6.06895	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.63188	1.62707			-0.29486	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.07833	0.07355			-6.10161	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.08025	0.07540			-6.03635	0.00000	0.00000	0
27/12/2019	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.62285	1.61800			-0.29849	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00309	0.00280			-9.32393	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30844	0.30813			-0.10065	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00278	0.00251			-9.62097	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32778	0.32751			-0.08159	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31809	0.31780			-0.09064	0.00000	0.00000	0
27/12/2019	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00344	0.00313			-9.02885	0.00000	0.00000	0
27/12/2019	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.08655	0.08292			-4.19313	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.60059	0.59699			-0.59901	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.59245	0.58882			-0.61256	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.08469	0.08109			-4.24799	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.08845	0.08479			-4.13843	0.00000	0.00000	0
27/12/2019	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.58435	0.58069			-0.62639	0.00000	0.00000	0
27/12/2019	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
27/12/2019	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**