



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 28/11/2019 TO: 28/11/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	\$ / R On 29 November 2019			Any day expiry	14.72710			14.72710	0
28/11/2019	\$ / R On 29 November 2019	13.00	C	Any day expiry	1.72710			1.72710	0
28/11/2019	\$ / R On 29 November 2019	14.20	C	Any day expiry	0.52710			0.52711	0
28/11/2019	\$ / R On 29 November 2019	14.25	C	Any day expiry	0.47710			0.47715	0
28/11/2019	\$ / R On 29 November 2019	17.26	C	Any day expiry	0.00000			0.00000	0
28/11/2019	\$ / R On 29 November 2019	16.87	C	Any day expiry	0.00000			0.00000	0
28/11/2019	\$ / R On 29 November 2019	16.03	C	Any day expiry	0.00000			0.00000	0
28/11/2019	\$ / R On 29 November 2019	16.03	P	Any day expiry	1.30290			1.30290	0
28/11/2019	\$ / R On 29 November 2019	16.87	P	Any day expiry	2.14290			2.14290	0
28/11/2019	\$ / R On 29 November 2019	14.20	P	Any day expiry	0.00000			0.00001	0
28/11/2019	\$ / R On 29 November 2019	17.26	P	Any day expiry	2.53290			2.53290	0
28/11/2019	\$ / R On 29 November 2019	13.00	P	Any day expiry	0.00000			0.00000	0
28/11/2019	\$ / R On 29 November 2019	14.25	P	Any day expiry	0.00000			0.00005	0
28/11/2019	\$ / R On 02 December 2019			Any day expiry	14.73250			14.73250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	\$ / R On 02 December 2019	13.44	C	Any day expiry	1.29250			1.29250	0
28/11/2019	\$ / R On 02 December 2019	13.44	P	Any day expiry	0.00000			0.00000	0
28/11/2019	\$ / R On 04 December 2019			Any day expiry	14.73620			14.73620	0
28/11/2019	\$ / R On 04 December 2019	14.84	C	Any day expiry	0.07255			0.08141	0
28/11/2019	\$ / R On 04 December 2019	14.84	P	Any day expiry	0.17635			0.18521	0
28/11/2019	\$ / R On 13 December 2019			Foreign Exchange Future	14.75260			14.75260	0
28/11/2019	\$ / R On 13 December 2019	16.55	C	Foreign Exchange Future	0.00014			0.00021	0
28/11/2019	\$ / R On 13 December 2019	14.11	C	Foreign Exchange Future	0.65448			0.65630	0
28/11/2019	\$ / R On 13 December 2019	15.82	C	Foreign Exchange Future	0.00426			0.00522	0
28/11/2019	\$ / R On 13 December 2019	17.02	C	Foreign Exchange Future	0.00001			0.00002	0
28/11/2019	\$ / R On 13 December 2019	14.00	C	Foreign Exchange Future	0.75848			0.75960	0
28/11/2019	\$ / R On 13 December 2019	16.25	C	Foreign Exchange Future	0.00062			0.00085	0
28/11/2019	\$ / R On 13 December 2019	11.89	C	Foreign Exchange Future	2.86260			2.86260	0
28/11/2019	\$ / R On 13 December 2019	13.66	C	Foreign Exchange Future	1.09303			1.09319	0
28/11/2019	\$ / R On 13 December 2019	16.13	C	Foreign Exchange Future	0.00108			0.00143	0
28/11/2019	\$ / R On 13 December 2019	16.37	C	Foreign Exchange Future	0.00035			0.00049	0
28/11/2019	\$ / R On 13 December 2019	12.87	C	Foreign Exchange Future	1.88260			1.88260	0
28/11/2019	\$ / R On 13 December 2019	13.94	C	Foreign Exchange Future	0.81653			0.81737	0
28/11/2019	\$ / R On 13 December 2019	17.38	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	\$ / R On 13 December 2019	15.81	C	Foreign Exchange Future	0.00445			0.00544	0
28/11/2019	\$ / R On 13 December 2019	13.80	C	Foreign Exchange Future	0.95399			0.95439	0
28/11/2019	\$ / R On 13 December 2019	16.99	C	Foreign Exchange Future	0.00002			0.00003	0
28/11/2019	\$ / R On 13 December 2019	14.10	C	Foreign Exchange Future	0.66379			0.66553	0
28/11/2019	\$ / R On 13 December 2019	16.20	C	Foreign Exchange Future	0.00078			0.00105	0
28/11/2019	\$ / R On 13 December 2019	14.07	C	Foreign Exchange Future	0.69189			0.69343	0
28/11/2019	\$ / R On 13 December 2019	20.00	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	\$ / R On 13 December 2019	16.35	C	Foreign Exchange Future	0.00038			0.00054	0
28/11/2019	\$ / R On 13 December 2019	13.00	C	Foreign Exchange Future	1.75260			1.75260	0
28/11/2019	\$ / R On 13 December 2019	16.85	C	Foreign Exchange Future	0.00003			0.00005	0
28/11/2019	\$ / R On 13 December 2019	15.80	C	Foreign Exchange Future	0.00464			0.00566	0
28/11/2019	\$ / R On 13 December 2019	13.03	C	Foreign Exchange Future	1.72260			1.72260	0
28/11/2019	\$ / R On 13 December 2019	14.12	C	Foreign Exchange Future	0.64522			0.64710	0
28/11/2019	\$ / R On 13 December 2019	14.08	C	Foreign Exchange Future	0.68249			0.68410	0
28/11/2019	\$ / R On 13 December 2019	14.41	C	Foreign Exchange Future	0.39760			0.40189	0
28/11/2019	\$ / R On 13 December 2019	13.80	P	Foreign Exchange Future	0.00139			0.00179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	\$ / R On 13 December 2019	16.35	P	Foreign Exchange Future	1.59778			1.59794	0
28/11/2019	\$ / R On 13 December 2019	12.87	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	\$ / R On 13 December 2019	16.99	P	Foreign Exchange Future	2.23742			2.23743	0
28/11/2019	\$ / R On 13 December 2019	16.13	P	Foreign Exchange Future	1.37848			1.37883	0
28/11/2019	\$ / R On 13 December 2019	16.37	P	Foreign Exchange Future	1.61775			1.61789	0
28/11/2019	\$ / R On 13 December 2019	17.38	P	Foreign Exchange Future	2.62740			2.62740	0
28/11/2019	\$ / R On 13 December 2019	15.81	P	Foreign Exchange Future	1.06185			1.06284	0
28/11/2019	\$ / R On 13 December 2019	16.20	P	Foreign Exchange Future	1.44818			1.44845	0
28/11/2019	\$ / R On 13 December 2019	14.07	P	Foreign Exchange Future	0.00929			0.01083	0
28/11/2019	\$ / R On 13 December 2019	20.00	P	Foreign Exchange Future	5.24740			5.24740	0
28/11/2019	\$ / R On 13 December 2019	14.10	P	Foreign Exchange Future	0.01119			0.01293	0
28/11/2019	\$ / R On 13 December 2019	13.00	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	\$ / R On 13 December 2019	16.85	P	Foreign Exchange Future	2.09743			2.09745	0
28/11/2019	\$ / R On 13 December 2019	15.80	P	Foreign Exchange Future	1.05204			1.05306	0
28/11/2019	\$ / R On 13 December 2019	14.41	P	Foreign Exchange Future	0.05500			0.05929	0
28/11/2019	\$ / R On 13 December 2019	14.08	P	Foreign Exchange Future	0.00989			0.01150	0
28/11/2019	\$ / R On 13 December 2019	13.03	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	\$ / R On 13 December 2019	14.12	P	Foreign Exchange Future	0.01262			0.01450	0
28/11/2019	\$ / R On 13 December 2019	16.55	P	Foreign Exchange Future	1.79754			1.79761	0
28/11/2019	\$ / R On 13 December 2019	13.66	P	Foreign Exchange Future	0.00043			0.00059	0
28/11/2019	\$ / R On 13 December 2019	11.89	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	\$ / R On 13 December 2019	14.00	P	Foreign Exchange Future	0.00588			0.00700	0
28/11/2019	\$ / R On 13 December 2019	16.25	P	Foreign Exchange Future	1.49802			1.49825	0
28/11/2019	\$ / R On 13 December 2019	15.82	P	Foreign Exchange Future	1.07166			1.07262	0
28/11/2019	\$ / R On 13 December 2019	13.94	P	Foreign Exchange Future	0.00393			0.00477	0
28/11/2019	\$ / R On 13 December 2019	17.02	P	Foreign Exchange Future	2.26741			2.26742	0
28/11/2019	\$ / R On 13 December 2019	14.11	P	Foreign Exchange Future	0.01188			0.01370	0
28/11/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
28/11/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00059			0.00070	0
28/11/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00164			0.00186	0
28/11/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.01367			0.01478	0
28/11/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.64678			0.64929	0
28/11/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.60741			0.61013	0
28/11/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78555			1.78558	0
28/11/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.07201			0.07473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00015			0.00018	0
28/11/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26624			2.26646	0
28/11/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.06138			0.06389	0
28/11/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65519			2.65530	0
28/11/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.43827			1.43938	0
28/11/2019	\$ / R On 02 January 2020			Any day expiry	14.78910			14.78910	0
28/11/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.30279			1.30316	0
28/11/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00369			0.00406	0
28/11/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
28/11/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.32405			1.32483	0
28/11/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.02165			0.02243	0
28/11/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
28/11/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.51963			0.52211	0
28/11/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.40453			0.40701	0
28/11/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
28/11/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.36071			1.36168	0
28/11/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.05011			0.05108	0
28/11/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
28/11/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.72039			0.72248	0
28/11/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.88138			1.88177	0
28/11/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01601			3.01602	0
28/11/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.08857			0.08997	0
28/11/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.78598			0.78796	0
28/11/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.27032			0.27254	0
28/11/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.03686			0.03769	0
28/11/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.27539			0.27762	0
28/11/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.63768			0.63989	0
28/11/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.07097			0.07221	0
28/11/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.03206			0.03281	0
28/11/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.23692			1.23815	0
28/11/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97718			1.97748	0
28/11/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.27284			0.27507	0
28/11/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.75865			1.75916	0
28/11/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.10847			0.11003	0
28/11/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.05478			1.05631	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.97442			0.97664	0
28/11/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.84096			2.84179	0
28/11/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.97267			1.97407	0
28/11/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.26008			0.26206	0
28/11/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.96694			0.96917	0
28/11/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.01128			0.01158	0
28/11/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.09102			0.09225	0
28/11/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.98616			2.98691	0
28/11/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.37178			0.37399	0
28/11/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.18507			2.18631	0
28/11/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.13888			0.14041	0
28/11/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.78257			1.78413	0
28/11/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.02275			0.02326	0
28/11/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.30449			0.30658	0
28/11/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00011			0.00012	0
28/11/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.01548			0.01587	0
28/11/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.95949			0.96172	0
28/11/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
28/11/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.40054			1.40159	0
28/11/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.08334			0.08439	0
28/11/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
28/11/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.43316			1.43423	0
28/11/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.11446			0.11553	0
28/11/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
28/11/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.48848			1.48956	0
28/11/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.15248			0.15356	0
28/11/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
28/11/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.18926			0.19063	0
28/11/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.67659			0.67840	0
28/11/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19970			3.19979	0
28/11/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.15160			1.15302	0
28/11/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.68068			0.68249	0
28/11/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.67252			0.67433	0
28/11/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.74488			0.74669	0
28/11/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00390			0.00399	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.75672			0.75853	0
28/11/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.75079			0.75260	0
28/11/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.30580			0.30722	0
28/11/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.35346			2.35483	0
28/11/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
28/11/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.72552			0.72718	0
28/11/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.90872			0.91038	0
28/11/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/11/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.86303			0.86456	0
28/11/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.85501			0.85655	0
28/11/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.85901			0.86054	0
28/11/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.92263			0.92416	0
28/11/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.93461			0.93615	0
28/11/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.92861			0.93014	0
28/11/2019	\$ / R MAXI On 13 December 2019			Foreign Exchange Future	14.75260			14.75260	0
28/11/2019	\$ / R MAXI On 13 December 2019	14.01	C	Foreign Exchange Future	0.74889			0.75007	0
28/11/2019	\$ / R MAXI On 13 December 2019	14.02	C	Foreign Exchange Future	0.73932			0.74056	0
28/11/2019	\$ / R MAXI On 13 December 2019	14.03	C	Foreign Exchange Future	0.72978			0.73107	0
28/11/2019	\$ / R MAXI On 13 December 2019	14.03	P	Foreign Exchange Future	0.00718			0.00847	0
28/11/2019	\$ / R MAXI On 13 December 2019	14.01	P	Foreign Exchange Future	0.00629			0.00747	0
28/11/2019	\$ / R MAXI On 13 December 2019	14.02	P	Foreign Exchange Future	0.00672			0.00796	0
28/11/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
28/11/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.62206			0.62429	0
28/11/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.62724			0.62945	0
28/11/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.63244			0.63465	0
28/11/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.37654			0.37875	0
28/11/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.38616			0.38839	0
28/11/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.38134			0.38355	0
28/11/2019	£ / R On 13 December 2019			Foreign Exchange Future	19.27110			19.27110	0
28/11/2019	£ / R On 13 December 2019	19.97	C	Foreign Exchange Future	0.03524			0.03924	0
28/11/2019	£ / R On 13 December 2019	19.96	C	Foreign Exchange Future	0.03637			0.04044	0
28/11/2019	£ / R On 13 December 2019	18.75	C	Foreign Exchange Future	0.57130			0.57593	0
28/11/2019	£ / R On 13 December 2019	22.13	C	Foreign Exchange Future	0.00000			0.00001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	£ / R On 13 December 2019	19.95	C	Foreign Exchange Future	0.03753			0.04167	0
28/11/2019	£ / R On 13 December 2019	19.96	P	Foreign Exchange Future	0.72527			0.72934	0
28/11/2019	£ / R On 13 December 2019	18.75	P	Foreign Exchange Future	0.05020			0.05483	0
28/11/2019	£ / R On 13 December 2019	22.13	P	Foreign Exchange Future	2.85890			2.85891	0
28/11/2019	£ / R On 13 December 2019	19.95	P	Foreign Exchange Future	0.71643			0.72057	0
28/11/2019	£ / R On 13 December 2019	19.97	P	Foreign Exchange Future	0.73414			0.73814	0
28/11/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
28/11/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.36487			0.36763	0
28/11/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.35904			0.36179	0
28/11/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.36195			0.36470	0
28/11/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.94141			0.94401	0
28/11/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.09384			1.09659	0
28/11/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.08675			1.08950	0
28/11/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.36621			0.36881	0
28/11/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.07967			1.08243	0
28/11/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
28/11/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.82896			0.83122	0
28/11/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.83319			0.83545	0
28/11/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.82474			0.82701	0
28/11/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.96029			0.96255	0
28/11/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.96606			0.96832	0
28/11/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.97184			0.97410	0
28/11/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/11/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.07247			1.07442	0
28/11/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.07668			1.07863	0
28/11/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.08089			1.08284	0
28/11/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.20628			1.20823	0
28/11/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.20049			1.20244	0
28/11/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.21207			1.21402	0
28/11/2019	¥ / R On 13 December 2019			Foreign Exchange Future	0.13460			0.13460	0
28/11/2019	¥ / R On 13 December 2019	0.12	C	Foreign Exchange Future	0.01460			0.01460	0
28/11/2019	¥ / R On 13 December 2019	0.13	C	Foreign Exchange Future	0.00493			0.00496	0
28/11/2019	¥ / R On 13 December 2019	0.14	C	Foreign Exchange Future	0.00035			0.00039	0
28/11/2019	¥ / R On 13 December 2019	0.14	P	Foreign Exchange Future	0.00575			0.00579	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	¥ / R On 13 December 2019	0.12	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	¥ / R On 13 December 2019	0.13	P	Foreign Exchange Future	0.00033			0.00036	0
28/11/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
28/11/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00409			0.00411	0
28/11/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00159			0.00161	0
28/11/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00917			0.00919	0
28/11/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00197			0.00199	0
28/11/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00689			0.00691	0
28/11/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01439			0.01441	0
28/11/2019	€ / R On 13 December 2019			Foreign Exchange Future	16.76890			16.76890	0
28/11/2019	€ / R On 13 December 2019	18.02	C	Foreign Exchange Future	0.00279			0.00351	0
28/11/2019	€ / R On 13 December 2019	20.62	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	€ / R On 13 December 2019	14.09	C	Foreign Exchange Future	2.67890			2.67890	0
28/11/2019	€ / R On 13 December 2019	13.73	C	Foreign Exchange Future	3.03890			3.03890	0
28/11/2019	€ / R On 13 December 2019	16.15	C	Foreign Exchange Future	0.63718			0.63962	0
28/11/2019	€ / R On 13 December 2019	18.03	C	Foreign Exchange Future	0.00268			0.00337	0
28/11/2019	€ / R On 13 December 2019	19.80	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	€ / R On 13 December 2019	15.70	C	Foreign Exchange Future	1.06992			1.07024	0
28/11/2019	€ / R On 13 December 2019	18.01	C	Foreign Exchange Future	0.00291			0.00365	0
28/11/2019	€ / R On 13 December 2019	14.23	C	Foreign Exchange Future	2.53890			2.53890	0
28/11/2019	€ / R On 13 December 2019	15.85	C	Foreign Exchange Future	0.92189			0.92260	0
28/11/2019	€ / R On 13 December 2019	19.79	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	€ / R On 13 December 2019	14.23	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	€ / R On 13 December 2019	18.01	P	Foreign Exchange Future	1.24401			1.24475	0
28/11/2019	€ / R On 13 December 2019	19.79	P	Foreign Exchange Future	3.02110			3.02110	0
28/11/2019	€ / R On 13 December 2019	13.73	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	€ / R On 13 December 2019	16.15	P	Foreign Exchange Future	0.01828			0.02072	0
28/11/2019	€ / R On 13 December 2019	15.85	P	Foreign Exchange Future	0.00299			0.00370	0
28/11/2019	€ / R On 13 December 2019	18.03	P	Foreign Exchange Future	1.26378			1.26447	0
28/11/2019	€ / R On 13 December 2019	19.80	P	Foreign Exchange Future	3.03110			3.03110	0
28/11/2019	€ / R On 13 December 2019	14.09	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	€ / R On 13 December 2019	15.70	P	Foreign Exchange Future	0.00102			0.00134	0
28/11/2019	€ / R On 13 December 2019	20.62	P	Foreign Exchange Future	3.85110			3.85110	0
28/11/2019	€ / R On 13 December 2019	18.02	P	Foreign Exchange Future	1.25389			1.25461	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
28/11/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.40575			0.40877	0
28/11/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.61308			0.61584	0
28/11/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.43580			0.43881	0
28/11/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.47704			0.48002	0
28/11/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.28568			0.28844	0
28/11/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.40964			0.41262	0
28/11/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.45840			0.46141	0
28/11/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.49835			0.50137	0
28/11/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
28/11/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.16933			0.17132	0
28/11/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.17083			0.17283	0
28/11/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.17235			0.17435	0
28/11/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.53453			1.53653	0
28/11/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.52605			1.52805	0
28/11/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.54303			1.54502	0
28/11/2019	AU\$ / R On 13 December 2019			Foreign Exchange Future	10.45630			10.45630	0
28/11/2019	AU\$ / R On 13 December 2019	10.90	C	Foreign Exchange Future	0.00551			0.00644	0
28/11/2019	AU\$ / R On 13 December 2019	10.91	C	Foreign Exchange Future	0.00509			0.00597	0
28/11/2019	AU\$ / R On 13 December 2019	11.00	C	Foreign Exchange Future	0.00242			0.00296	0
28/11/2019	AU\$ / R On 13 December 2019	10.89	C	Foreign Exchange Future	0.00596			0.00695	0
28/11/2019	AU\$ / R On 13 December 2019	10.89	P	Foreign Exchange Future	0.43966			0.44065	0
28/11/2019	AU\$ / R On 13 December 2019	10.90	P	Foreign Exchange Future	0.44921			0.45014	0
28/11/2019	AU\$ / R On 13 December 2019	10.91	P	Foreign Exchange Future	0.45879			0.45967	0
28/11/2019	AU\$ / R On 13 December 2019	11.00	P	Foreign Exchange Future	0.54612			0.54666	0
28/11/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
28/11/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.11975			0.12087	0
28/11/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.12199			0.12312	0
28/11/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.12427			0.12540	0
28/11/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.57879			0.57992	0
28/11/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.57107			0.57220	0
28/11/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.58655			0.58767	0
28/11/2019	CAD/ R On 13 December 2019			Foreign Exchange Future	11.01030			11.01030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	CAD/ R On 13 December 2019	11.55	C	Foreign Exchange Future	0.00595			0.00700	0
28/11/2019	CAD/ R On 13 December 2019	11.54	C	Foreign Exchange Future	0.00637			0.00746	0
28/11/2019	CAD/ R On 13 December 2019	11.53	C	Foreign Exchange Future	0.00681			0.00795	0
28/11/2019	CAD/ R On 13 December 2019	11.55	P	Foreign Exchange Future	0.54565			0.54670	0
28/11/2019	CAD/ R On 13 December 2019	11.53	P	Foreign Exchange Future	0.52651			0.52765	0
28/11/2019	CAD/ R On 13 December 2019	11.54	P	Foreign Exchange Future	0.53607			0.53716	0
28/11/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
28/11/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.14677			0.14810	0
28/11/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.14222			0.14353	0
28/11/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.14448			0.14580	0
28/11/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.67418			0.67550	0
28/11/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.68192			0.68323	0
28/11/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.66647			0.66780	0
28/11/2019	CHF / R On 13 December 2019			Foreign Exchange Future	14.77310			14.77310	0
28/11/2019	CHF / R On 13 December 2019	15.95	C	Foreign Exchange Future	0.00222			0.00281	0
28/11/2019	CHF / R On 13 December 2019	15.96	C	Foreign Exchange Future	0.00212			0.00269	0
28/11/2019	CHF / R On 13 December 2019	15.97	C	Foreign Exchange Future	0.00202			0.00257	0
28/11/2019	CHF / R On 13 December 2019	15.97	P	Foreign Exchange Future	1.19892			1.19947	0
28/11/2019	CHF / R On 13 December 2019	15.95	P	Foreign Exchange Future	1.17912			1.17971	0
28/11/2019	CHF / R On 13 December 2019	15.96	P	Foreign Exchange Future	1.18902			1.18959	0
28/11/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
28/11/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.12187			0.12353	0
28/11/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.12068			0.12233	0
28/11/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.12308			0.12474	0
28/11/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.66568			1.66734	0
28/11/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.67447			1.67613	0
28/11/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.68328			1.68493	0
28/11/2019	CNH / R On 13 December 2019			Foreign Exchange Future	2.21470			2.21470	0
28/11/2019	CNH / R On 13 December 2019	2.10	C	Foreign Exchange Future	0.11522			0.11534	0
28/11/2019	CNH / R On 13 December 2019	2.11	C	Foreign Exchange Future	0.10555			0.10571	0
28/11/2019	CNH / R On 13 December 2019	2.12	C	Foreign Exchange Future	0.09603			0.09624	0
28/11/2019	CNH / R On 13 December 2019	2.12	P	Foreign Exchange Future	0.00133			0.00154	0
28/11/2019	CNH / R On 13 December 2019	2.10	P	Foreign Exchange Future	0.00052			0.00064	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	CNH / R On 13 December 2019	2.11	P	Foreign Exchange Future	0.00085			0.00101	0
28/11/2019	DKK / R On 13 December 2019			Foreign Exchange Future	2.24950			2.24950	0
28/11/2019	DKK / R On 13 December 2019	2.54	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	DKK / R On 13 December 2019	2.55	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	DKK / R On 13 December 2019	2.53	C	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	DKK / R On 13 December 2019	2.55	P	Foreign Exchange Future	0.30050			0.30050	0
28/11/2019	DKK / R On 13 December 2019	2.53	P	Foreign Exchange Future	0.28050			0.28050	0
28/11/2019	DKK / R On 13 December 2019	2.54	P	Foreign Exchange Future	0.29050			0.29050	0
28/11/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
28/11/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00549			0.00560	0
28/11/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00598			0.00610	0
28/11/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00651			0.00664	0
28/11/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.32098			0.32110	0
28/11/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.31151			0.31164	0
28/11/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.33049			0.33060	0
28/11/2019	HK\$/R On 13 December 2019			Foreign Exchange Future	1.88810			1.88810	0
28/11/2019	HK\$/R On 13 December 2019	1.85	C	Foreign Exchange Future	0.04654			0.04713	0
28/11/2019	HK\$/R On 13 December 2019	1.84	C	Foreign Exchange Future	0.05416			0.05467	0
28/11/2019	HK\$/R On 13 December 2019	1.83	C	Foreign Exchange Future	0.06231			0.06274	0
28/11/2019	HK\$/R On 13 December 2019	1.84	P	Foreign Exchange Future	0.00606			0.00657	0
28/11/2019	HK\$/R On 13 December 2019	1.83	P	Foreign Exchange Future	0.00421			0.00464	0
28/11/2019	HK\$/R On 13 December 2019	1.85	P	Foreign Exchange Future	0.00844			0.00903	0
28/11/2019	KES / R On 13 December 2019			Foreign Exchange Future	0.13910			0.13910	0
28/11/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
28/11/2019	NOK/R On 13 December 2019			Foreign Exchange Future	1.71570			1.71570	0
28/11/2019	NZ\$ / R On 13 December 2019			Foreign Exchange Future	9.88230			9.88230	0
28/11/2019	NZ\$ / R On 13 December 2019	10.36	C	Foreign Exchange Future	0.00490			0.00577	0
28/11/2019	NZ\$ / R On 13 December 2019	10.34	C	Foreign Exchange Future	0.00572			0.00669	0
28/11/2019	NZ\$ / R On 13 December 2019	10.35	C	Foreign Exchange Future	0.00529			0.00622	0
28/11/2019	NZ\$ / R On 13 December 2019	10.34	P	Foreign Exchange Future	0.46342			0.46439	0
28/11/2019	NZ\$ / R On 13 December 2019	10.36	P	Foreign Exchange Future	0.48260			0.48347	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	NZ\$ / R On 13 December 2019	10.35	P	Foreign Exchange Future	0.47299			0.47392	0
28/11/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
28/11/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.11476			0.11588	0
28/11/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.11684			0.11796	0
28/11/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.11895			0.12008	0
28/11/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.61485			0.61598	0
28/11/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.63066			0.63178	0
28/11/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.62274			0.62386	0
28/11/2019	PULA / R On 13 December 2019			Foreign Exchange Future	1.35080			1.35080	0
28/11/2019	PULA / R On 13 December 2019	1.34	C	Foreign Exchange Future	0.01080			0.01080	0
28/11/2019	PULA / R On 13 December 2019	1.35	C	Foreign Exchange Future	0.00080			0.00080	0
28/11/2019	PULA / R On 13 December 2019	1.33	C	Foreign Exchange Future	0.02080			0.02080	0
28/11/2019	PULA / R On 13 December 2019	1.33	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	PULA / R On 13 December 2019	1.34	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	PULA / R On 13 December 2019	1.35	P	Foreign Exchange Future	0.00000			0.00000	0
28/11/2019	QUANTO £ / \$ On 13 December 2019			Foreign Exchange Future	1.30630			1.30630	0
28/11/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
28/11/2019	QUANTO € / \$ On 13 December 2019			Foreign Exchange Future	1.13670			1.13670	0
28/11/2019	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
28/11/2019	SGD / R On 13 December 2019			Foreign Exchange Future	10.88370			10.88370	0
28/11/2019	SGD / R On 13 December 2019	10.66	C	Foreign Exchange Future	0.25650			0.25914	0
28/11/2019	SGD / R On 13 December 2019	10.68	C	Foreign Exchange Future	0.24115			0.24395	0
28/11/2019	SGD / R On 13 December 2019	10.67	C	Foreign Exchange Future	0.24877			0.25149	0
28/11/2019	SGD / R On 13 December 2019	10.66	P	Foreign Exchange Future	0.03280			0.03544	0
28/11/2019	SGD / R On 13 December 2019	10.68	P	Foreign Exchange Future	0.03745			0.04025	0
28/11/2019	SGD / R On 13 December 2019	10.67	P	Foreign Exchange Future	0.03507			0.03779	0
28/11/2019	TRY / R On 13 December 2019			Foreign Exchange Future	2.14970			2.14970	0
28/11/2019	TRY / R On 13 December 2019	2.28	C	Foreign Exchange Future	0.00442			0.00498	0
28/11/2019	TRY / R On 13 December 2019	2.30	C	Foreign Exchange Future	0.00290			0.00333	0
28/11/2019	TRY / R On 13 December 2019	2.29	C	Foreign Exchange Future	0.00359			0.00409	0
28/11/2019	TRY / R On 13 December 2019	2.29	P	Foreign Exchange Future	0.14389			0.14439	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/11/2019	TRY / R On 13 December 2019	2.28	P	Foreign Exchange Future	0.13472			0.13528	0
28/11/2019	TRY / R On 13 December 2019	2.30	P	Foreign Exchange Future	0.15320			0.15363	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>