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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 19/12/2019 TO: 19/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
19/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
19/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
19/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00029			0.00044	0
19/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.54993			0.55242	0
19/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.59594			0.59798	0
19/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
19/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
19/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.01453			0.01702	0
19/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
19/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.01054			0.01258	0
19/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
19/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42489			1.42504	0
19/12/2019	\$ / R On 02 January 2020			Any day expiry	14.78910			14.78910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29914			1.29916	0
19/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00004			0.00006	0
19/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
19/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.31006			1.31059	0
19/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00766			0.00819	0
19/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
19/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.46410			0.46692	0
19/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.34900			0.35182	0
19/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
19/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.34128			1.34215	0
19/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.03068			0.03155	0
19/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
19/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87416			1.87446	0
19/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.67438			0.67667	0
19/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01592			3.01593	0
19/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.02106			0.02173	0
19/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.22179			0.22419	0
19/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.22661			0.22902	0
19/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.05991			0.06123	0
19/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.74246			0.74462	0
19/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.22419			0.22659	0
19/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01781			0.01841	0
19/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97158			1.97181	0
19/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.58891			0.59135	0
19/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.04606			0.04718	0
19/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.21123			1.21244	0
19/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74889			1.74930	0
19/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.07615			0.07766	0
19/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.02211			1.02369	0
19/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82516			2.82583	0
19/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.92589			0.92829	0
19/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.94401			1.94533	0
19/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.21656			0.21872	0
19/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.06533			0.06654	0
19/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.97191			2.97251	0

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19/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.32301			0.32545	0
19/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.16016			2.16128	0
19/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00568			0.00591	0
19/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.91829			0.92069	0
19/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.75025			1.75176	0
19/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.10621			0.10779	0
19/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01299			0.01340	0
19/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.25848			0.26077	0
19/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00002			0.00003	0
19/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.91071			0.91312	0
19/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00826			0.00856	0
19/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
19/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.37886			1.37988	0
19/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.06166			0.06268	0
19/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
19/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.41067			1.41173	0
19/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.09197			0.09303	0
19/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
19/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.46587			1.46695	0
19/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.12987			0.13095	0
19/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
19/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.16045			0.16182	0
19/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.63759			0.63950	0
19/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19822			3.19828	0
19/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.12123			1.12270	0
19/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.64172			0.64362	0
19/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.63349			0.63540	0
19/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.70592			0.70782	0
19/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00242			0.00248	0
19/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.71769			0.71960	0
19/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.71179			0.71370	0
19/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.27543			0.27690	0
19/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.32465			2.32602	0
19/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
19/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.68976			0.69150	0

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19/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.87296			0.87470	0
19/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
19/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.83029			0.83187	0
19/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.82222			0.82381	0
19/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.82625			0.82784	0
19/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.88989			0.89147	0
19/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.90182			0.90341	0
19/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.89585			0.89744	0
19/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
19/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.57283			0.57530	0
19/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.57816			0.58061	0
19/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.58351			0.58596	0
19/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.32761			0.33006	0
19/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.33693			0.33940	0
19/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.33226			0.33471	0
19/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
19/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.30434			0.30734	0
19/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.29877			0.30176	0
19/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.30154			0.30454	0
19/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.88408			0.88694	0
19/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.03357			1.03656	0
19/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.02634			1.02934	0
19/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.30888			0.31174	0
19/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.01914			1.02214	0
19/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
19/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.78001			0.78240	0
19/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.78426			0.78665	0
19/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.77578			0.77817	0
19/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.91136			0.91375	0
19/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.91711			0.91950	0
19/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.92288			0.92527	0
19/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
19/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.03065			1.03268	0

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19/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.03487			1.03690	0
19/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.03910			1.04113	0
19/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.16447			1.16650	0
19/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.15870			1.16073	0
19/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.17025			1.17228	0
19/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
19/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00356			0.00358	0
19/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00119			0.00121	0
19/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00878			0.00880	0
19/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00158			0.00160	0
19/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00636			0.00638	0
19/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01399			0.01401	0
19/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
19/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.33679			0.34035	0
19/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.55056			0.55376	0
19/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.36713			0.37068	0
19/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.40919			0.41270	0
19/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.22316			0.22636	0
19/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.34179			0.34530	0
19/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.38973			0.39328	0
19/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.42939			0.43295	0
19/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
19/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.12706			0.12909	0
19/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.12838			0.13042	0
19/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.12972			0.13176	0
19/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.49208			1.49412	0
19/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.48342			1.48546	0
19/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.50076			1.50279	0
19/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
19/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.09560			0.09678	0
19/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.09767			0.09887	0
19/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.09979			0.10099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.55447			0.55567	0
19/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.54659			0.54779	0
19/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.56240			0.56358	0
19/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
19/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.11799			0.11940	0
19/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.11376			0.11516	0
19/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.11586			0.11726	0
19/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.64556			0.64696	0
19/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.65346			0.65486	0
19/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.63769			0.63910	0
19/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
19/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.08737			0.08900	0
19/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.08637			0.08798	0
19/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.08839			0.09002	0
19/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.63099			1.63262	0
19/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.63997			1.64160	0
19/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.64897			1.65058	0
19/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
19/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00325			0.00335	0
19/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00360			0.00370	0
19/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00398			0.00409	0
19/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31860			0.31870	0
19/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30898			0.30909	0
19/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32825			0.32835	0
19/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
19/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
19/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.09063			0.09181	0
19/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.09254			0.09372	0
19/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.09448			0.09568	0
19/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.59038			0.59158	0
19/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.60653			0.60771	0

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19/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.59843			0.59962	0
19/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
19/12/2019	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00