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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 23/12/2019 TO: 23/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
23/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
23/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
23/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00002			0.00017	0
23/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.54116			0.54753	0
23/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.58913			0.59402	0
23/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
23/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
23/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.00576			0.01213	0
23/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
23/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.00373			0.00862	0
23/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
23/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42462			1.42477	0
23/12/2019	\$ / 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
23/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29910			1.29912	0
23/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00000			0.00002	0
23/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
23/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30808			1.30954	0
23/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00568			0.00714	0
23/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
23/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.45264			0.46127	0
23/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.33754			0.34617	0
23/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
23/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.33784			1.34041	0
23/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.02724			0.02981	0
23/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
23/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87302			1.87387	0
23/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.66509			0.67207	0
23/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01592			3.01592	0
23/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.05469			0.05860	0
23/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.73373			0.74029	0
23/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01845			0.02039	0
23/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.21211			0.21938	0
23/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.21686			0.22419	0
23/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.04163			0.04494	0
23/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.20641			1.21002	0
23/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01550			0.01722	0
23/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97073			1.97136	0
23/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.21447			0.22177	0
23/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.57902			0.58646	0
23/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74728			1.74848	0
23/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.07015			0.07464	0
23/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.01578			1.02053	0
23/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82255			2.82449	0
23/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.91621			0.92348	0
23/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.93879			1.94270	0
23/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.20783			0.21439	0
23/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.31312			0.32056	0
23/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.15573			2.15904	0

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23/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.90857			0.91587	0
23/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00483			0.00546	0
23/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.06051			0.06412	0
23/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96960			2.97132	0
23/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01138			0.01258	0
23/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.24919			0.25617	0
23/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.74425			1.74874	0
23/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.09988			0.10463	0
23/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00002			0.00002	0
23/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.90096			0.90829	0
23/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00712			0.00797	0
23/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
23/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.37482			1.37785	0
23/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.05762			0.06065	0
23/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
23/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.40640			1.40960	0
23/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.08770			0.09090	0
23/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
23/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.46154			1.46478	0
23/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.12554			0.12878	0
23/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
23/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.15497			0.15908	0
23/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.62991			0.63568	0
23/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19799			3.19816	0
23/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.11530			1.11975	0
23/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.63403			0.63980	0
23/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.62580			0.63158	0
23/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.69823			0.70400	0
23/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00219			0.00236	0
23/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.71000			0.71578	0
23/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.70411			0.70988	0
23/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.26950			0.27395	0
23/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.31917			2.32328	0
23/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
23/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.68276			0.68801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.86596			0.87121	0
23/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
23/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.82391			0.82870	0
23/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.81583			0.82063	0
23/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.81986			0.82466	0
23/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.88351			0.88830	0
23/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.89543			0.90023	0
23/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.88946			0.89426	0
23/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
23/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.56284			0.57036	0
23/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.56819			0.57569	0
23/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.57359			0.58105	0
23/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.31769			0.32515	0
23/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.32694			0.33446	0
23/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.32229			0.32979	0
23/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
23/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.29219			0.30132	0
23/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.28668			0.29576	0
23/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.28942			0.29853	0
23/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.87254			0.88122	0
23/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.02148			1.03056	0
23/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.01422			1.02333	0
23/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.29734			0.30602	0
23/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.00699			1.01612	0
23/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
23/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.77036			0.77761	0
23/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.77461			0.78186	0
23/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.76613			0.77337	0
23/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.90171			0.90895	0
23/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.90746			0.91471	0
23/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.91323			0.92047	0
23/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
23/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.02250			1.02862	0

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23/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.02673			1.03284	0
23/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.03096			1.03707	0
23/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.15633			1.16244	0
23/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.15056			1.15667	0
23/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.16210			1.16822	0
23/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
23/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00345			0.00353	0
23/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00112			0.00118	0
23/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00871			0.00876	0
23/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00151			0.00156	0
23/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00625			0.00633	0
23/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01392			0.01398	0
23/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
23/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.32220			0.33320	0
23/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.53748			0.54733	0
23/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.35258			0.36354	0
23/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.39482			0.40565	0
23/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.21008			0.21993	0
23/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.32742			0.33825	0
23/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.37518			0.38614	0
23/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.41480			0.42580	0
23/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
23/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.11894			0.12503	0
23/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.12022			0.12634	0
23/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.12152			0.12767	0
23/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.48392			1.49004	0
23/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.47522			1.48137	0
23/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.49264			1.49873	0
23/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
23/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.09083			0.09441	0
23/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.09287			0.09648	0
23/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.09494			0.09858	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.54967			0.55328	0
23/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.54174			0.54538	0
23/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.55763			0.56121	0
23/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
23/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.11229			0.11657	0
23/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.10814			0.11236	0
23/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.11019			0.11445	0
23/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.63989			0.64415	0
23/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.64784			0.65206	0
23/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.63199			0.63627	0
23/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
23/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.08090			0.08575	0
23/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.07993			0.08475	0
23/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.08187			0.08675	0
23/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.62447			1.62935	0
23/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.63350			1.63835	0
23/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.64253			1.64735	0
23/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
23/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00287			0.00315	0
23/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00319			0.00349	0
23/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00354			0.00387	0
23/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31819			0.31849	0
23/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30854			0.30887	0
23/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32787			0.32815	0
23/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
23/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
23/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.08588			0.08945	0
23/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.08775			0.09134	0
23/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.08966			0.09328	0
23/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.58556			0.58918	0
23/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.60178			0.60535	0

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23/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.59365			0.59724	0
23/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
23/12/2019	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