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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 27/12/2019 TO: 27/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
27/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
27/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
27/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00000			0.00001	0
27/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.53600			0.53943	0
27/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.58568			0.58788	0
27/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
27/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
27/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.00060			0.00403	0
27/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
27/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.00028			0.00248	0
27/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
27/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42460			1.42461	0
27/12/2019	\$ / 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
27/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29910			1.29910	0
27/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00000			0.00000	0
27/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
27/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30638			1.30763	0
27/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00398			0.00523	0
27/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
27/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.44083			0.44972	0
27/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.32573			0.33462	0
27/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
27/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.33452			1.33700	0
27/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.02392			0.02640	0
27/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
27/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87196			1.87274	0
27/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.65562			0.66274	0
27/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01591			3.01591	0
27/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01599			0.01782	0
27/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.20227			0.20966	0
27/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.20696			0.21440	0
27/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.04958			0.05341	0
27/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.72484			0.73152	0
27/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.20460			0.21202	0
27/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01333			0.01494	0
27/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96995			1.97053	0
27/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.56890			0.57651	0
27/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.03733			0.04054	0
27/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.20162			1.20520	0
27/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74576			1.74689	0
27/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.06422			0.06866	0
27/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.00943			1.01420	0
27/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82009			2.82192	0
27/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.90637			0.91376	0
27/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.93369			1.93751	0
27/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.19894			0.20562	0
27/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.05572			0.05930	0
27/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96743			2.96904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.30300			0.31061	0
27/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.15143			2.15464	0
27/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00405			0.00463	0
27/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.89870			0.90612	0
27/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.73832			1.74276	0
27/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.09353			0.09830	0
27/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00986			0.01099	0
27/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.23972			0.24684	0
27/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00001			0.00001	0
27/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.89106			0.89850	0
27/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00606			0.00684	0
27/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
27/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.37081			1.37381	0
27/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.05361			0.05661	0
27/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
27/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.40214			1.40533	0
27/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.08344			0.08663	0
27/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
27/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.45720			1.46045	0
27/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.12120			0.12445	0
27/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
27/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.14949			0.15360	0
27/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.62213			0.62797	0
27/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19777			3.19793	0
27/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.10933			1.11381	0
27/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.62626			0.63210	0
27/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.61801			0.62386	0
27/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.69046			0.69630	0
27/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00197			0.00213	0
27/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.70221			0.70806	0
27/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.69633			0.70217	0
27/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.26353			0.26801	0
27/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.31369			2.31780	0
27/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
27/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.67569			0.68100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.85889			0.86420	0
27/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
27/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.81748			0.82231	0
27/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.80939			0.81423	0
27/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.81343			0.81826	0
27/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.87708			0.88191	0
27/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.88899			0.89383	0
27/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.88303			0.88786	0
27/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
27/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.55261			0.56030	0
27/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.55800			0.56567	0
27/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.56343			0.57107	0
27/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.30753			0.31517	0
27/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.31671			0.32440	0
27/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.31210			0.31977	0
27/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
27/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.27982			0.28912	0
27/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.27437			0.28362	0
27/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.27709			0.28636	0
27/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.86077			0.86962	0
27/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.00917			1.01842	0
27/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.00189			1.01116	0
27/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.28557			0.29442	0
27/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.99462			1.00392	0
27/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
27/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.76060			0.76793	0
27/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.76485			0.77218	0
27/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.75636			0.76370	0
27/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.89195			0.89928	0
27/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.89770			0.90503	0
27/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.90346			0.91080	0
27/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
27/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.01429			1.02045	0

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27/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.01852			1.02468	0
27/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.02276			1.02892	0
27/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.14812			1.15428	0
27/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.14236			1.14852	0
27/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.15389			1.16005	0
27/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
27/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00334			0.00342	0
27/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00104			0.00110	0
27/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00863			0.00869	0
27/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00143			0.00149	0
27/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00614			0.00622	0
27/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01384			0.01390	0
27/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
27/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.30700			0.31846	0
27/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.52393			0.53414	0
27/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.33742			0.34885	0
27/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.37986			0.39114	0
27/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.19653			0.20674	0
27/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.31246			0.32374	0
27/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.36002			0.37145	0
27/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.39960			0.41105	0
27/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
27/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.11082			0.11691	0
27/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.11206			0.11818	0
27/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.11331			0.11947	0
27/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.47576			1.48188	0
27/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.46701			1.47317	0
27/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.48452			1.49061	0
27/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
27/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.08600			0.08963	0
27/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.08800			0.09166	0
27/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.09004			0.09372	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.54480			0.54846	0
27/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.53684			0.54052	0
27/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.55280			0.55643	0
27/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
27/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.10651			0.11085	0
27/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.10244			0.10672	0
27/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.10446			0.10877	0
27/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.63416			0.63847	0
27/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.64214			0.64642	0
27/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.62621			0.63055	0
27/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
27/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.07447			0.07928	0
27/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.07355			0.07833	0
27/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.07540			0.08025	0
27/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.61800			1.62285	0
27/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.62707			1.63188	0
27/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.63615			1.64093	0
27/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
27/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00251			0.00278	0
27/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00280			0.00309	0
27/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00313			0.00344	0
27/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31780			0.31809	0
27/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30813			0.30844	0
27/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32751			0.32778	0
27/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
27/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
27/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.08109			0.08469	0
27/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.08292			0.08655	0
27/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.08479			0.08845	0
27/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.58069			0.58435	0
27/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.59699			0.60059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.58882			0.59245	0
27/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
27/12/2019	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	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>