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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 31/12/2019 TO: 31/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
31/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.53540			0.53540	0
31/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.58540			0.58540	0
31/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
31/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
31/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
31/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42460			1.42460	0
31/12/2019	\$ / 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
31/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29910			1.29910	0
31/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00000			0.00000	0
31/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
31/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30499			1.30531	0
31/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00259			0.00291	0
31/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
31/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.42865			0.43173	0
31/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.31355			0.31663	0
31/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
31/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.33132			1.33211	0
31/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.02072			0.02151	0
31/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
31/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87098			1.87122	0
31/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.64595			0.64838	0
31/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01591			3.01591	0
31/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.04460			0.04583	0
31/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.71579			0.71807	0
31/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01369			0.01425	0
31/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.19227			0.19478	0
31/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.19689			0.19942	0
31/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.55854			0.56115	0
31/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.03317			0.03419	0
31/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.19688			1.19806	0
31/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.19457			0.19709	0
31/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01132			0.01181	0
31/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96924			1.96941	0
31/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74434			1.74468	0
31/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.05838			0.05983	0
31/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.00305			1.00465	0
31/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81779			2.81835	0
31/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.89637			0.89888	0
31/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.92870			1.92993	0
31/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.18989			0.19217	0
31/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00334			0.00351	0
31/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.88867			0.89119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.05098			0.05216	0
31/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96542			2.96591	0
31/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.29264			0.29525	0
31/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.14727			2.14829	0
31/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00844			0.00878	0
31/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.23005			0.23248	0
31/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.73248			1.73393	0
31/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.08715			0.08874	0
31/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00001			0.00001	0
31/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.88099			0.88352	0
31/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00508			0.00532	0
31/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
31/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.36686			1.36784	0
31/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04966			0.05064	0
31/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
31/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.39790			1.39895	0
31/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.07920			0.08025	0
31/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
31/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.45287			1.45395	0
31/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.11687			0.11795	0
31/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
31/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.14403			0.14539	0
31/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.61426			0.61623	0
31/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19756			3.19761	0
31/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.10330			1.10481	0
31/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.61840			0.62037	0
31/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.61014			0.61211	0
31/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.68260			0.68457	0
31/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00176			0.00181	0
31/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.69434			0.69631	0
31/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.68846			0.69043	0
31/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.25750			0.25901	0
31/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.30823			2.30959	0
31/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
31/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.66856			0.67035	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.85176			0.85355	0
31/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
31/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.81100			0.81263	0
31/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.80290			0.80453	0
31/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.80695			0.80857	0
31/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.87060			0.87223	0
31/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.88250			0.88413	0
31/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.87655			0.87817	0
31/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
31/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.54214			0.54479	0
31/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.54757			0.55020	0
31/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.55303			0.55566	0
31/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.29713			0.29976	0
31/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.30624			0.30889	0
31/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.30167			0.30430	0
31/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
31/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.26721			0.27039	0
31/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.26184			0.26500	0
31/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.26452			0.26768	0
31/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.84876			0.85178	0
31/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.99664			0.99980	0
31/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.98932			0.99248	0
31/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.27356			0.27658	0
31/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.98201			0.98519	0
31/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
31/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.75072			0.75320	0
31/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.75498			0.75746	0
31/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.74648			0.74896	0
31/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.88208			0.88456	0
31/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.88782			0.89030	0
31/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.89358			0.89606	0
31/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
31/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.00602			1.00809	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.01025			1.01232	0
31/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.01449			1.01656	0
31/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.13985			1.14192	0
31/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.13409			1.13616	0
31/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.14562			1.14769	0
31/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
31/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00323			0.00325	0
31/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00097			0.00098	0
31/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00855			0.00857	0
31/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00135			0.00137	0
31/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00603			0.00605	0
31/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01377			0.01378	0
31/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
31/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.29111			0.29515	0
31/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.50986			0.51343	0
31/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.32158			0.32561	0
31/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.36422			0.36820	0
31/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.18246			0.18603	0
31/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.29682			0.30080	0
31/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.34418			0.34821	0
31/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.38371			0.38775	0
31/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
31/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.10270			0.10473	0
31/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.10389			0.10593	0
31/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.10510			0.10715	0
31/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.46759			1.46963	0
31/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.45880			1.46085	0
31/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.47640			1.47843	0
31/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
31/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.08112			0.08235	0
31/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.08307			0.08431	0
31/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.08507			0.08632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.53987			0.54111	0
31/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.53187			0.53312	0
31/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.54792			0.54915	0
31/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
31/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.10067			0.10214	0
31/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.09668			0.09813	0
31/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.09866			0.10011	0
31/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.62836			0.62981	0
31/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.63638			0.63783	0
31/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.62037			0.62184	0
31/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
31/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.06812			0.06970	0
31/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.06724			0.06881	0
31/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.06900			0.07060	0
31/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.61160			1.61320	0
31/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.62072			1.62230	0
31/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.62984			1.63141	0
31/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
31/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00217			0.00226	0
31/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00244			0.00253	0
31/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00273			0.00283	0
31/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31744			0.31753	0
31/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30773			0.30783	0
31/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32717			0.32726	0
31/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
31/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
31/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.07625			0.07747	0
31/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.07804			0.07926	0
31/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.07986			0.08110	0
31/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.57576			0.57700	0
31/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.59215			0.59337	0

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31/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.58394			0.58516	0
31/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
31/12/2019	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