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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/12/2019 TO: 20/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
20/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
20/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
20/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00017			0.00029	0
20/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.59402			0.59594	0
20/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
20/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.54753			0.54993	0
20/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.01213			0.01453	0
20/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
20/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
20/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.00862			0.01054	0
20/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
20/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42477			1.42489	0
20/12/2019	\$ / 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
20/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29912			1.29914	0
20/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00002			0.00004	0
20/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
20/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30954			1.31006	0
20/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00714			0.00766	0
20/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
20/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.46127			0.46410	0
20/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.34617			0.34900	0
20/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
20/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.34041			1.34128	0
20/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.02981			0.03068	0
20/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
20/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87387			1.87416	0
20/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.67207			0.67438	0
20/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01592			3.01592	0
20/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.05860			0.05991	0
20/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.74029			0.74246	0
20/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.02039			0.02106	0
20/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.21938			0.22179	0
20/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.22419			0.22661	0
20/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.58646			0.58891	0
20/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.04494			0.04606	0
20/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.21002			1.21123	0
20/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.22177			0.22419	0
20/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01722			0.01781	0
20/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97136			1.97158	0
20/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74848			1.74889	0
20/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.07464			0.07615	0
20/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.02053			1.02211	0
20/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82449			2.82516	0
20/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.92348			0.92589	0
20/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.94270			1.94401	0
20/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.21439			0.21656	0
20/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00546			0.00568	0
20/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.91587			0.91829	0

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20/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.06412			0.06533	0
20/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.97132			2.97191	0
20/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.32056			0.32301	0
20/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.15904			2.16016	0
20/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01258			0.01299	0
20/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.25617			0.25848	0
20/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.74874			1.75025	0
20/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.10463			0.10621	0
20/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00002			0.00002	0
20/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.90829			0.91071	0
20/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00797			0.00826	0
20/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
20/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.37785			1.37886	0
20/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.06065			0.06166	0
20/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
20/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.40960			1.41067	0
20/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.09090			0.09197	0
20/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
20/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.46478			1.46587	0
20/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.12878			0.12987	0
20/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
20/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.15908			0.16045	0
20/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.63568			0.63759	0
20/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19816			3.19822	0
20/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.11975			1.12123	0
20/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.63980			0.64172	0
20/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.63158			0.63349	0
20/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.70400			0.70592	0
20/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00236			0.00242	0
20/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.71578			0.71769	0
20/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.70988			0.71179	0
20/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.27395			0.27543	0
20/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.32328			2.32465	0
20/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.68801			0.68976	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.87121			0.87296	0
20/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.82870			0.83029	0
20/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.82063			0.82222	0
20/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.82466			0.82625	0
20/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.88830			0.88989	0
20/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.90023			0.90182	0
20/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.89426			0.89585	0
20/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
20/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.57036			0.57283	0
20/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.57569			0.57816	0
20/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.58105			0.58351	0
20/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.32515			0.32761	0
20/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.33446			0.33693	0
20/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.32979			0.33226	0
20/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
20/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.30132			0.30434	0
20/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.29576			0.29877	0
20/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.29853			0.30154	0
20/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.88122			0.88408	0
20/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.03056			1.03357	0
20/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.02333			1.02634	0
20/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.30602			0.30888	0
20/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.01612			1.01914	0
20/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
20/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.77761			0.78001	0
20/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.78186			0.78426	0
20/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.77337			0.77578	0
20/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.90895			0.91136	0
20/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.91471			0.91711	0
20/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.92047			0.92288	0
20/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.02862			1.03065	0

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20/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.03284			1.03487	0
20/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.03707			1.03910	0
20/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.16244			1.16447	0
20/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.15667			1.15870	0
20/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.16822			1.17025	0
20/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
20/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00353			0.00356	0
20/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00118			0.00119	0
20/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00876			0.00878	0
20/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00156			0.00158	0
20/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00633			0.00636	0
20/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01398			0.01399	0
20/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
20/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.33320			0.33679	0
20/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.54733			0.55056	0
20/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.36354			0.36713	0
20/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.40565			0.40919	0
20/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.21993			0.22316	0
20/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.33825			0.34179	0
20/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.38614			0.38973	0
20/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.42580			0.42939	0
20/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
20/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.12503			0.12706	0
20/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.12634			0.12838	0
20/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.12767			0.12972	0
20/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.49004			1.49208	0
20/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.48137			1.48342	0
20/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.49873			1.50076	0
20/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
20/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.09441			0.09560	0
20/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.09648			0.09767	0
20/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.09858			0.09979	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.55328			0.55447	0
20/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.54538			0.54659	0
20/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.56121			0.56240	0
20/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
20/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.11657			0.11799	0
20/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.11236			0.11376	0
20/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.11445			0.11586	0
20/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.64415			0.64556	0
20/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.65206			0.65346	0
20/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.63627			0.63769	0
20/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
20/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.08575			0.08737	0
20/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.08475			0.08637	0
20/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.08675			0.08839	0
20/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.62935			1.63099	0
20/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.63835			1.63997	0
20/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.64735			1.64897	0
20/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
20/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00315			0.00325	0
20/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00349			0.00360	0
20/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00387			0.00398	0
20/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31849			0.31860	0
20/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30887			0.30898	0
20/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32815			0.32825	0
20/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
20/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
20/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.08945			0.09063	0
20/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.09134			0.09254	0
20/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.09328			0.09448	0
20/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.58918			0.59038	0
20/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.60535			0.60653	0

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20/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.59724			0.59843	0
20/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
20/12/2019	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>