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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 30/12/2019 TO: 30/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
30/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
30/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
30/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00000			0.00000	0
30/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.53540			0.53600	0
30/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.58540			0.58568	0
30/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
30/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
30/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.00000			0.00060	0
30/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
30/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.00000			0.00028	0
30/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
30/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42460			1.42460	0
30/12/2019	\$ / 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
30/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29910			1.29910	0
30/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00000			0.00000	0
30/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
30/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30531			1.30638	0
30/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00291			0.00398	0
30/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
30/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.43173			0.44083	0
30/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.31663			0.32573	0
30/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
30/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.33211			1.33452	0
30/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.02151			0.02392	0
30/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
30/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87122			1.87196	0
30/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.64838			0.65562	0
30/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01591			3.01591	0
30/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01425			0.01599	0
30/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.19478			0.20227	0
30/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.19942			0.20696	0
30/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.04583			0.04958	0
30/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.71807			0.72484	0
30/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.19709			0.20460	0
30/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01181			0.01333	0
30/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96941			1.96995	0
30/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.56115			0.56890	0
30/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.03419			0.03733	0
30/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.19806			1.20162	0
30/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74468			1.74576	0
30/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.05983			0.06422	0
30/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.00465			1.00943	0
30/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81835			2.82009	0
30/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.89888			0.90637	0
30/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.92993			1.93369	0
30/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.19217			0.19894	0
30/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.05216			0.05572	0
30/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96591			2.96743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.29525			0.30300	0
30/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.14829			2.15143	0
30/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00351			0.00405	0
30/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.89119			0.89870	0
30/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.73393			1.73832	0
30/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.08874			0.09353	0
30/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00878			0.00986	0
30/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.23248			0.23972	0
30/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00001			0.00001	0
30/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.88352			0.89106	0
30/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00532			0.00606	0
30/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
30/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.36784			1.37081	0
30/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.05064			0.05361	0
30/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
30/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.39895			1.40214	0
30/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.08025			0.08344	0
30/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
30/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.45395			1.45720	0
30/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.11795			0.12120	0
30/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
30/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.14539			0.14949	0
30/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.61623			0.62213	0
30/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19761			3.19777	0
30/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.10481			1.10933	0
30/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.62037			0.62626	0
30/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.61211			0.61801	0
30/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.68457			0.69046	0
30/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00181			0.00197	0
30/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.69631			0.70221	0
30/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.69043			0.69633	0
30/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.25901			0.26353	0
30/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.30959			2.31369	0
30/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
30/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.67035			0.67569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.85355			0.85889	0
30/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
30/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.81263			0.81748	0
30/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.80453			0.80939	0
30/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.80857			0.81343	0
30/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.87223			0.87708	0
30/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.88413			0.88899	0
30/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.87817			0.88303	0
30/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
30/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.54479			0.55261	0
30/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.55020			0.55800	0
30/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.55566			0.56343	0
30/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.29976			0.30753	0
30/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.30889			0.31671	0
30/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.30430			0.31210	0
30/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
30/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.27039			0.27982	0
30/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.26500			0.27437	0
30/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.26768			0.27709	0
30/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.85178			0.86077	0
30/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.99980			1.00917	0
30/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.99248			1.00189	0
30/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.27658			0.28557	0
30/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.98519			0.99462	0
30/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
30/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.75320			0.76060	0
30/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.75746			0.76485	0
30/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.74896			0.75636	0
30/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.88456			0.89195	0
30/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.89030			0.89770	0
30/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.89606			0.90346	0
30/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
30/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.00809			1.01429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.01232			1.01852	0
30/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.01656			1.02276	0
30/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.14192			1.14812	0
30/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.13616			1.14236	0
30/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.14769			1.15389	0
30/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
30/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00325			0.00334	0
30/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00098			0.00104	0
30/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00857			0.00863	0
30/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00137			0.00143	0
30/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00605			0.00614	0
30/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01378			0.01384	0
30/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
30/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.29515			0.30700	0
30/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.51343			0.52393	0
30/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.32561			0.33742	0
30/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.36820			0.37986	0
30/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.18603			0.19653	0
30/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.30080			0.31246	0
30/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.34821			0.36002	0
30/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.38775			0.39960	0
30/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
30/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.10473			0.11082	0
30/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.10593			0.11206	0
30/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.10715			0.11331	0
30/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.46963			1.47576	0
30/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.46085			1.46701	0
30/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.47843			1.48452	0
30/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
30/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.08235			0.08600	0
30/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.08431			0.08800	0
30/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.08632			0.09004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.54111			0.54480	0
30/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.53312			0.53684	0
30/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.54915			0.55280	0
30/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
30/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.10214			0.10651	0
30/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.09813			0.10244	0
30/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.10011			0.10446	0
30/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.62981			0.63416	0
30/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.63783			0.64214	0
30/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.62184			0.62621	0
30/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
30/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.06970			0.07447	0
30/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.06881			0.07355	0
30/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.07060			0.07540	0
30/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.61320			1.61800	0
30/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.62230			1.62707	0
30/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.63141			1.63615	0
30/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
30/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00226			0.00251	0
30/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00253			0.00280	0
30/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00283			0.00313	0
30/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31753			0.31780	0
30/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30783			0.30813	0
30/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32726			0.32751	0
30/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
30/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
30/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.07747			0.08109	0
30/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.07926			0.08292	0
30/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.08110			0.08479	0
30/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.57700			0.58069	0
30/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.59337			0.59699	0

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30/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.58516			0.58882	0
30/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
30/12/2019	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