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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 17/12/2019 TO: 17/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
17/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00001	0
17/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00001			0.00005	0
17/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00063			0.00190	0
17/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.60011			0.60928	0
17/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
17/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.55499			0.56575	0
17/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.01959			0.03035	0
17/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26461			2.26465	0
17/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
17/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.01471			0.02388	0
17/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65461	0
17/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42523			1.42650	0
17/12/2019	\$ / 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
17/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29919			1.29944	0
17/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00009			0.00034	0
17/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
17/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.31114			1.31349	0
17/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00874			0.01109	0
17/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
17/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.46971			0.48071	0
17/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.35461			0.36561	0
17/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
17/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.34303			1.34662	0
17/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.03243			0.03602	0
17/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
17/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87476			1.87602	0
17/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.67895			0.68797	0
17/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01593			3.01594	0
17/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.06255			0.06790	0
17/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.74677			0.75527	0
17/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.02242			0.02523	0
17/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.22658			0.23604	0
17/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.23142			0.24094	0
17/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01902			0.02153	0
17/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97204			1.97299	0
17/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.22899			0.23848	0
17/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.59378			0.60336	0
17/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.04832			0.05292	0
17/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.21366			1.21852	0
17/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74973			1.75146	0
17/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.07917			0.08527	0
17/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.02527			1.03155	0
17/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82652			2.82933	0
17/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.93068			0.94014	0
17/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.94665			1.95200	0
17/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.22087			0.22937	0
17/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.06776			0.07262	0
17/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.97312			2.97563	0

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17/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.32788			0.33746	0
17/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.16242			2.16702	0
17/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.92309			0.93258	0
17/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00614			0.00709	0
17/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01383			0.01556	0
17/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.26305			0.27207	0
17/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.75327			1.75937	0
17/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.10937			0.11565	0
17/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00003			0.00004	0
17/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.91552			0.92504	0
17/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00886			0.01012	0
17/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
17/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.38090			1.38499	0
17/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.06370			0.06779	0
17/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
17/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.41280			1.41708	0
17/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.09410			0.09838	0
17/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
17/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.46803			1.47235	0
17/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.13203			0.13635	0
17/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
17/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.16319			0.16867	0
17/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.64141			0.64896	0
17/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19835			3.19860	0
17/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.12417			1.13003	0
17/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.64552			0.65308	0
17/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.63731			0.64487	0
17/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.70972			0.71728	0
17/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00255			0.00280	0
17/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.72151			0.72907	0
17/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.71561			0.72316	0
17/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.27837			0.28423	0
17/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.32739			2.33287	0
17/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
17/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.69323			0.70014	0

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17/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.87643			0.88334	0
17/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.83346			0.83977	0
17/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.82540			0.83172	0
17/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.82942			0.83574	0
17/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.89306			0.89937	0
17/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.90500			0.91132	0
17/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.89902			0.90534	0
17/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
17/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.57775			0.58743	0
17/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.58306			0.59270	0
17/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.58840			0.59801	0
17/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.33250			0.34211	0
17/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.34185			0.35153	0
17/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.33716			0.34680	0
17/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
17/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.31033			0.32217	0
17/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.30473			0.31651	0
17/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.30752			0.31933	0
17/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.88978			0.90100	0
17/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.03953			1.05131	0
17/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.03232			1.04413	0
17/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.31458			0.32580	0
17/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.02513			1.03697	0
17/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
17/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.78479			0.79428	0
17/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.78904			0.79852	0
17/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.78056			0.79005	0
17/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.91614			0.92562	0
17/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.92189			0.93138	0
17/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.92766			0.93715	0
17/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.03470			1.04276	0

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17/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.03892			1.04698	0
17/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.04315			1.05120	0
17/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.16852			1.17658	0
17/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.16275			1.17080	0
17/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.17430			1.18236	0
17/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
17/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00361			0.00372	0
17/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00123			0.00131	0
17/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00882			0.00890	0
17/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00162			0.00170	0
17/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00641			0.00652	0
17/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01403			0.01411	0
17/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
17/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.34388			0.35770	0
17/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.55694			0.56940	0
17/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.37420			0.38796	0
17/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.41617			0.42977	0
17/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.22954			0.24200	0
17/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.34877			0.36237	0
17/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.39680			0.41056	0
17/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.43648			0.45030	0
17/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
17/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.13111			0.13921	0
17/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.13245			0.14059	0
17/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.13381			0.14198	0
17/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.49615			1.50429	0
17/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.48751			1.49568	0
17/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.50481			1.51291	0
17/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
17/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.09796			0.10265	0
17/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.10006			0.10478	0
17/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.10219			0.10695	0

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17/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.55686			0.56158	0
17/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.54899			0.55375	0
17/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.56476			0.56945	0
17/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
17/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.12081			0.12640	0
17/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.11655			0.12207	0
17/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.11866			0.12422	0
17/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.64836			0.65392	0
17/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.65625			0.66177	0
17/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.64051			0.64610	0
17/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
17/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.09063			0.09716	0
17/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.08960			0.09610	0
17/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.09166			0.09824	0
17/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.63426			1.64084	0
17/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.64323			1.64976	0
17/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.65220			1.65870	0
17/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
17/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00344			0.00385	0
17/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00381			0.00424	0
17/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00420			0.00466	0
17/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31881			0.31924	0
17/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30920			0.30966	0
17/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32844			0.32885	0
17/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
17/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
17/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.09298			0.09765	0
17/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.09491			0.09962	0
17/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.09687			0.10162	0
17/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.59277			0.59752	0
17/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.60888			0.61355	0

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17/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.60081			0.60552	0
17/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
17/12/2019	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