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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 18/12/2019 TO: 18/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
18/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
18/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00001	0
18/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00044			0.00063	0
18/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.55242			0.55499	0
18/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.59798			0.60011	0
18/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
18/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
18/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.01702			0.01959	0
18/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26461	0
18/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.01258			0.01471	0
18/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
18/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42504			1.42523	0
18/12/2019	\$ / 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
18/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29916			1.29919	0
18/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00006			0.00009	0
18/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
18/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.31059			1.31114	0
18/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00819			0.00874	0
18/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
18/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.46692			0.46971	0
18/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.35182			0.35461	0
18/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
18/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.34215			1.34303	0
18/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.03155			0.03243	0
18/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
18/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87446			1.87476	0
18/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.67667			0.67895	0
18/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01593			3.01593	0
18/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.02173			0.02242	0
18/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.22419			0.22658	0
18/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.22902			0.23142	0
18/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.06123			0.06255	0
18/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.74462			0.74677	0
18/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.04718			0.04832	0
18/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.21244			1.21366	0
18/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01841			0.01902	0
18/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97181			1.97204	0
18/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.22659			0.22899	0
18/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.59135			0.59378	0
18/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74930			1.74973	0
18/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.07766			0.07917	0
18/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.02369			1.02527	0
18/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82583			2.82652	0
18/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.92829			0.93068	0
18/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.94533			1.94665	0
18/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.21872			0.22087	0
18/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.32545			0.32788	0
18/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.16128			2.16242	0

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18/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.92069			0.92309	0
18/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00591			0.00614	0
18/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.06654			0.06776	0
18/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.97251			2.97312	0
18/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.75176			1.75327	0
18/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.10779			0.10937	0
18/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01340			0.01383	0
18/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.26077			0.26305	0
18/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00003			0.00003	0
18/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.91312			0.91552	0
18/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00856			0.00886	0
18/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
18/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.37988			1.38090	0
18/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.06268			0.06370	0
18/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
18/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.41173			1.41280	0
18/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.09303			0.09410	0
18/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
18/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.46695			1.46803	0
18/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.13095			0.13203	0
18/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
18/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.16182			0.16319	0
18/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.63950			0.64141	0
18/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19828			3.19835	0
18/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.12270			1.12417	0
18/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.64362			0.64552	0
18/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.63540			0.63731	0
18/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.70782			0.70972	0
18/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00248			0.00255	0
18/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.71960			0.72151	0
18/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.71370			0.71561	0
18/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.27690			0.27837	0
18/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.32602			2.32739	0
18/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
18/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.69150			0.69323	0

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18/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.87470			0.87643	0
18/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
18/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.83187			0.83346	0
18/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.82381			0.82540	0
18/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.82784			0.82942	0
18/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.89147			0.89306	0
18/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.90341			0.90500	0
18/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.89744			0.89902	0
18/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
18/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.57530			0.57775	0
18/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.58061			0.58306	0
18/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.58596			0.58840	0
18/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.33006			0.33250	0
18/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.33940			0.34185	0
18/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.33471			0.33716	0
18/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
18/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.30734			0.31033	0
18/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.30176			0.30473	0
18/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.30454			0.30752	0
18/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.88694			0.88978	0
18/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.03656			1.03953	0
18/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.02934			1.03232	0
18/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.31174			0.31458	0
18/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.02214			1.02513	0
18/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
18/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.78240			0.78479	0
18/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.78665			0.78904	0
18/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.77817			0.78056	0
18/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.91375			0.91614	0
18/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.91950			0.92189	0
18/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.92527			0.92766	0
18/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
18/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.03268			1.03470	0

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18/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.03690			1.03892	0
18/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.04113			1.04315	0
18/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.16650			1.16852	0
18/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.16073			1.16275	0
18/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.17228			1.17430	0
18/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
18/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00358			0.00361	0
18/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00121			0.00123	0
18/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00880			0.00882	0
18/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00160			0.00162	0
18/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00638			0.00641	0
18/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01401			0.01403	0
18/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
18/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.34035			0.34388	0
18/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.55376			0.55694	0
18/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.37068			0.37420	0
18/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.41270			0.41617	0
18/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.22636			0.22954	0
18/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.34530			0.34877	0
18/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.39328			0.39680	0
18/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.43295			0.43648	0
18/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
18/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.12909			0.13111	0
18/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.13042			0.13245	0
18/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.13176			0.13381	0
18/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.49412			1.49615	0
18/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.48546			1.48751	0
18/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.50279			1.50481	0
18/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
18/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.09678			0.09796	0
18/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.09887			0.10006	0
18/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.10099			0.10219	0

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18/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.55567			0.55686	0
18/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.54779			0.54899	0
18/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.56358			0.56476	0
18/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
18/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.11940			0.12081	0
18/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.11516			0.11655	0
18/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.11726			0.11866	0
18/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.64696			0.64836	0
18/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.65486			0.65625	0
18/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.63910			0.64051	0
18/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
18/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.08900			0.09063	0
18/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.08798			0.08960	0
18/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.09002			0.09166	0
18/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.63262			1.63426	0
18/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.64160			1.64323	0
18/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.65058			1.65220	0
18/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
18/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00335			0.00344	0
18/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00370			0.00381	0
18/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00409			0.00420	0
18/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31870			0.31881	0
18/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30909			0.30920	0
18/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32835			0.32844	0
18/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
18/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
18/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.09181			0.09298	0
18/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.09372			0.09491	0
18/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.09568			0.09687	0
18/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.59158			0.59277	0
18/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.60771			0.60888	0

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18/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.59962			0.60081	0
18/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
18/12/2019	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