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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 02/01/2020 TO: 02/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/01/2020	\$ / R On 02 January 2020			Any day expiry	14.78910			14.78910	0
02/01/2020	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29910			1.29910	0
02/01/2020	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00000			0.00000	0
02/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
02/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30441			1.30499	0
02/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00201			0.00259	0
02/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
02/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.42241			0.42865	0
02/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.30731			0.31355	0
02/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
02/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32978			1.33132	0
02/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01918			0.02072	0
02/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
02/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87053			1.87098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.64103			0.64595	0
02/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01591			3.01591	0
02/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.04215			0.04460	0
02/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.71120			0.71579	0
02/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01260			0.01369	0
02/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.18721			0.19227	0
02/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.19179			0.19689	0
02/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.55327			0.55854	0
02/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01037			0.01132	0
02/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96891			1.96924	0
02/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.03115			0.03317	0
02/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.19453			1.19688	0
02/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.18949			0.19457	0
02/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74367			1.74434	0
02/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.05550			0.05838	0
02/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.99985			1.00305	0
02/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81670			2.81779	0
02/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.89131			0.89637	0
02/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.92625			1.92870	0
02/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.18530			0.18989	0
02/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.88359			0.88867	0
02/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.04863			0.05098	0
02/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96447			2.96542	0
02/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00301			0.00334	0
02/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.28737			0.29264	0
02/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.14525			2.14727	0
02/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.72960			1.73248	0
02/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.08395			0.08715	0
02/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00777			0.00844	0
02/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.22513			0.23005	0
02/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00001			0.00001	0
02/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.87589			0.88099	0
02/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00463			0.00508	0
02/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
02/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.36490			1.36686	0

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02/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04770			0.04966	0
02/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
02/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.39578			1.39790	0
02/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.07708			0.07920	0
02/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
02/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.45070			1.45287	0
02/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.11470			0.11687	0
02/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
02/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.14130			0.14403	0
02/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.61028			0.61426	0
02/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19746			3.19756	0
02/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.10027			1.10330	0
02/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.61443			0.61840	0
02/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.60616			0.61014	0
02/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.67863			0.68260	0
02/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00166			0.00176	0
02/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.69036			0.69434	0
02/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.68448			0.68846	0
02/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.25447			0.25750	0
02/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.30550			2.30823	0
02/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
02/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.66497			0.66856	0
02/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.84817			0.85176	0
02/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
02/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.80775			0.81100	0
02/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.79964			0.80290	0
02/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.80369			0.80695	0
02/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.86735			0.87060	0
02/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.87924			0.88250	0
02/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.87329			0.87655	0
02/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
02/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.53681			0.54214	0
02/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.54226			0.54757	0
02/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.54774			0.55303	0

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02/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.29184			0.29713	0
02/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.30091			0.30624	0
02/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.29636			0.30167	0
02/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
02/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.26082			0.26721	0
02/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.25549			0.26184	0
02/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.25814			0.26452	0
02/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.84266			0.84876	0
02/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.99029			0.99664	0
02/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.98294			0.98932	0
02/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.26746			0.27356	0
02/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.97562			0.98201	0
02/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
02/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.74574			0.75072	0
02/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.74999			0.75498	0
02/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.74150			0.74648	0
02/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.87709			0.88208	0
02/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.88284			0.88782	0
02/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.88860			0.89358	0
02/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
02/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.00186			1.00602	0
02/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.00609			1.01025	0
02/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.01033			1.01449	0
02/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.13569			1.13985	0
02/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.12993			1.13409	0
02/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.14146			1.14562	0
02/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
02/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00317			0.00323	0
02/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00093			0.00097	0
02/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00851			0.00855	0
02/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00131			0.00135	0
02/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00597			0.00603	0
02/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01373			0.01377	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
02/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.28288			0.29111	0
02/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.50261			0.50986	0
02/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.31337			0.32158	0
02/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.35611			0.36422	0
02/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.17521			0.18246	0
02/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.28871			0.29682	0
02/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.33597			0.34418	0
02/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.37548			0.38371	0
02/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
02/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.09864			0.10270	0
02/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.09981			0.10389	0
02/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.10100			0.10510	0
02/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.46351			1.46759	0
02/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.45470			1.45880	0
02/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.47234			1.47640	0
02/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
02/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.07866			0.08112	0
02/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.08059			0.08307	0
02/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.08256			0.08507	0
02/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.53739			0.53987	0
02/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.52936			0.53187	0
02/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.54546			0.54792	0
02/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
02/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.09771			0.10067	0
02/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.09378			0.09668	0
02/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.09573			0.09866	0
02/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.62543			0.62836	0
02/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.63348			0.63638	0
02/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.61741			0.62037	0
02/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
02/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.06497			0.06812	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.06411			0.06724	0
02/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.06583			0.06900	0
02/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.60843			1.61160	0
02/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.61757			1.62072	0
02/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.62671			1.62984	0
02/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
02/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00201			0.00217	0
02/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00226			0.00244	0
02/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00254			0.00273	0
02/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31726			0.31744	0
02/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30754			0.30773	0
02/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32701			0.32717	0
02/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
02/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
02/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.07382			0.07625	0
02/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.07558			0.07804	0
02/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.07738			0.07986	0
02/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.57328			0.57576	0
02/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.58972			0.59215	0
02/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.58148			0.58394	0
02/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
02/01/2020	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