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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 09/01/2020 TO: 09/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
09/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30301			1.30315	0
09/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00061			0.00075	0
09/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
09/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.39966			0.40300	0
09/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.28456			0.28790	0
09/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
09/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32471			1.32540	0
09/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01411			0.01480	0
09/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
09/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86911			1.86930	0
09/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.62337			0.62594	0
09/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
09/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00912			0.00959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.16915			0.17176	0
09/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.17358			0.17622	0
09/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.03390			0.03505	0
09/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.69477			0.69715	0
09/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.17135			0.17398	0
09/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.53426			0.53703	0
09/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00738			0.00778	0
09/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96792			1.96804	0
09/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.02442			0.02534	0
09/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18646			1.18760	0
09/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74152			1.74181	0
09/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.04567			0.04705	0
09/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.98865			0.99025	0
09/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81322			2.81369	0
09/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.87325			0.87586	0
09/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91800			1.91915	0
09/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.16887			0.17125	0
09/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.04056			0.04170	0
09/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96148			2.96188	0
09/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00202			0.00214	0
09/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.26836			0.27113	0
09/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13852			2.13944	0
09/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.86545			0.86808	0
09/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.71977			1.72115	0
09/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.07275			0.07435	0
09/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00562			0.00591	0
09/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.20747			0.21004	0
09/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00321			0.00340	0
09/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
09/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.85768			0.86032	0
09/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
09/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35815			1.35910	0
09/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04095			0.04190	0
09/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
09/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38841			1.38946	0

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09/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.06971			0.07076	0
09/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
09/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.44310			1.44419	0
09/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10710			0.10819	0
09/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
09/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.13177			0.13313	0
09/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.59619			0.59822	0
09/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19715			3.19719	0
09/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.08957			1.09111	0
09/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.60034			0.60237	0
09/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.59205			0.59409	0
09/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.66454			0.66657	0
09/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00135			0.00139	0
09/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.67625			0.67829	0
09/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.67039			0.67242	0
09/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.24377			0.24531	0
09/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.29597			2.29733	0
09/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
09/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.65227			0.65410	0
09/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.83547			0.83730	0
09/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
09/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.79624			0.79790	0
09/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.78812			0.78978	0
09/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.79217			0.79383	0
09/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.85584			0.85750	0
09/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.86772			0.86938	0
09/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.86177			0.86343	0
09/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
09/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.51758			0.52039	0
09/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.52310			0.52589	0
09/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.52866			0.53144	0
09/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.27276			0.27554	0
09/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.28168			0.28449	0
09/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.27720			0.27999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
09/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.23793			0.24125	0
09/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.23275			0.23604	0
09/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.23533			0.23864	0
09/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.82077			0.82395	0
09/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.96755			0.97084	0
09/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.96013			0.96344	0
09/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.24557			0.24875	0
09/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.95273			0.95605	0
09/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
09/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.72804			0.73060	0
09/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.73231			0.73486	0
09/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.72380			0.72635	0
09/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.85941			0.86196	0
09/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.86514			0.86770	0
09/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.87090			0.87345	0
09/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
09/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.98717			0.98928	0
09/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.99140			0.99351	0
09/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.99565			0.99776	0
09/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.12100			1.12311	0
09/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.11525			1.11736	0
09/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.12677			1.12888	0
09/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
09/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00296			0.00299	0
09/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00080			0.00081	0
09/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00837			0.00839	0
09/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00117			0.00119	0
09/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00576			0.00579	0
09/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01360			0.01361	0
09/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
09/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.25230			0.25686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.47594			0.47989	0
09/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.28282			0.28737	0
09/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.32597			0.33047	0
09/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.14854			0.15249	0
09/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.25857			0.26307	0
09/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.30542			0.30997	0
09/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.34490			0.34946	0
09/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
09/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.08451			0.08652	0
09/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.08559			0.08762	0
09/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.08669			0.08873	0
09/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.44929			1.45132	0
09/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.44039			1.44243	0
09/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.45821			1.46022	0
09/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
09/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.06993			0.07119	0
09/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.07177			0.07304	0
09/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.07366			0.07494	0
09/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.52857			0.52984	0
09/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.52046			0.52174	0
09/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.53673			0.53799	0
09/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
09/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.08723			0.08875	0
09/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.08347			0.08496	0
09/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.08533			0.08683	0
09/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.61503			0.61653	0
09/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.62317			0.62466	0
09/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.60693			0.60845	0
09/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
09/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.05414			0.05567	0
09/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.05337			0.05489	0
09/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.05492			0.05646	0

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09/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.59752			1.59906	0
09/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.60674			1.60827	0
09/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.61597			1.61749	0
09/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
09/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00149			0.00156	0
09/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00169			0.00177	0
09/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00192			0.00200	0
09/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31669			0.31677	0
09/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30692			0.30700	0
09/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32649			0.32656	0
09/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
09/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
09/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.06521			0.06645	0
09/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.06688			0.06813	0
09/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.06859			0.06985	0
09/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.56449			0.56575	0
09/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.58111			0.58235	0
09/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.57278			0.57403	0
09/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
09/01/2020	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