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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 10/01/2020 TO: 10/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
10/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30289			1.30301	0
10/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00049			0.00061	0
10/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
10/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.39628			0.39966	0
10/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.28118			0.28456	0
10/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
10/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32403			1.32471	0
10/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01343			0.01411	0
10/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
10/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.62079			0.62337	0
10/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
10/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86893			1.86911	0
10/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00867			0.00912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.03276			0.03390	0
10/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.69238			0.69477	0
10/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.16652			0.16915	0
10/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.17094			0.17358	0
10/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00700			0.00738	0
10/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96779			1.96792	0
10/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.16872			0.17135	0
10/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.53147			0.53426	0
10/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.02350			0.02442	0
10/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18533			1.18646	0
10/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74124			1.74152	0
10/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.04430			0.04567	0
10/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.98706			0.98865	0
10/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81277			2.81322	0
10/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91686			1.91800	0
10/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.16648			0.16887	0
10/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.87062			0.87325	0
10/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.03943			0.04056	0
10/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96110			2.96148	0
10/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.26557			0.26836	0
10/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13760			2.13852	0
10/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.86282			0.86545	0
10/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00189			0.00202	0
10/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00534			0.00562	0
10/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.20489			0.20747	0
10/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.71840			1.71977	0
10/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.07115			0.07275	0
10/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00303			0.00321	0
10/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
10/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.85504			0.85768	0
10/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
10/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35721			1.35815	0
10/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04001			0.04095	0
10/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
10/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38737			1.38841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.06867			0.06971	0
10/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
10/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.44202			1.44310	0
10/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10602			0.10710	0
10/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
10/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.13041			0.13177	0
10/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.59415			0.59619	0
10/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19710			3.19715	0
10/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.08803			1.08957	0
10/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.59830			0.60034	0
10/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.59001			0.59205	0
10/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00130			0.00135	0
10/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.66250			0.66454	0
10/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.67421			0.67625	0
10/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.66835			0.67039	0
10/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.24223			0.24377	0
10/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.29462			2.29597	0
10/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
10/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.65044			0.65227	0
10/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.83364			0.83547	0
10/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
10/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.79459			0.79624	0
10/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.78646			0.78812	0
10/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.79052			0.79217	0
10/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.85419			0.85584	0
10/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.86606			0.86772	0
10/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.86012			0.86177	0
10/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
10/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.51476			0.51758	0
10/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.52029			0.52310	0
10/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.52586			0.52866	0
10/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.26996			0.27276	0
10/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.27886			0.28168	0
10/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.27439			0.27720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
10/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.23460			0.23793	0
10/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.22943			0.23275	0
10/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.23200			0.23533	0
10/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.81758			0.82077	0
10/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.96423			0.96755	0
10/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.95680			0.96013	0
10/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.24238			0.24557	0
10/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.94940			0.95273	0
10/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
10/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.72548			0.72804	0
10/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.72975			0.73231	0
10/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.72124			0.72380	0
10/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.85685			0.85941	0
10/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.86258			0.86514	0
10/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.86834			0.87090	0
10/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
10/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.98505			0.98717	0
10/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.98929			0.99140	0
10/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.99354			0.99565	0
10/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.11889			1.12100	0
10/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.11314			1.11525	0
10/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.12465			1.12677	0
10/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
10/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00293			0.00296	0
10/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00078			0.00080	0
10/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00835			0.00837	0
10/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00115			0.00117	0
10/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00573			0.00576	0
10/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01358			0.01360	0
10/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
10/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.24767			0.25230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.47195			0.47594	0
10/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.27819			0.28282	0
10/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.32141			0.32597	0
10/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.14455			0.14854	0
10/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.25401			0.25857	0
10/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.30079			0.30542	0
10/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.34027			0.34490	0
10/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
10/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.08250			0.08451	0
10/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.08357			0.08559	0
10/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.08465			0.08669	0
10/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.44727			1.44929	0
10/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.43835			1.44039	0
10/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.45620			1.45821	0
10/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
10/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.06867			0.06993	0
10/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.07050			0.07177	0
10/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.07237			0.07366	0
10/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.52730			0.52857	0
10/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.51917			0.52046	0
10/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.53547			0.53673	0
10/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
10/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.08572			0.08723	0
10/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.08198			0.08347	0
10/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.08383			0.08533	0
10/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.61353			0.61503	0
10/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.62168			0.62317	0
10/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.60542			0.60693	0
10/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
10/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.05262			0.05414	0
10/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.05187			0.05337	0
10/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.05339			0.05492	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.59599			1.59752	0
10/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.60522			1.60674	0
10/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.61447			1.61597	0
10/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
10/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00142			0.00149	0
10/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00162			0.00169	0
10/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00184			0.00192	0
10/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31662			0.31669	0
10/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30684			0.30692	0
10/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32642			0.32649	0
10/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
10/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
10/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.06397			0.06521	0
10/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.06563			0.06688	0
10/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.06732			0.06859	0
10/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.56322			0.56449	0
10/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.57987			0.58111	0
10/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.57153			0.57278	0
10/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
10/01/2020	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>