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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 10/02/2020 TO: 10/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
10/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.26613			0.28205	0
10/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.15103			0.16695	0
10/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
10/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31111			1.31156	0
10/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00051			0.00096	0
10/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
10/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86603			1.86612	0
10/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.53111			0.54078	0
10/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
10/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00056			0.00087	0
10/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.07925			0.08818	0
10/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.08254			0.09163	0
10/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00555			0.00730	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.61114			0.61966	0
10/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.08088			0.08989	0
10/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00038			0.00061	0
10/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96596			1.96600	0
10/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.43246			0.44341	0
10/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00315			0.00431	0
10/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15517			1.15746	0
10/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73624			1.73643	0
10/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00922			0.01173	0
10/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.93946			0.94368	0
10/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80466			2.80497	0
10/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.78335			0.79228	0
10/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88965			1.89140	0
10/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.08524			0.09376	0
10/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00927			0.01156	0
10/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95448			2.95471	0
10/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.16656			0.17751	0
10/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11725			2.11841	0
10/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00006			0.00010	0
10/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.77498			0.78399	0
10/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68332			1.68583	0
10/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.02356			0.02778	0
10/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00034			0.00053	0
10/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.11521			0.12488	0
10/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
10/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.76664			0.77573	0
10/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00013			0.00022	0
10/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
10/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33119			1.33332	0
10/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01399			0.01612	0
10/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
10/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.35619			1.35906	0
10/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.03749			0.04036	0
10/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
10/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.40862			1.41182	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.07262			0.07582	0
10/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
10/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.08909			0.09300	0
10/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.52725			0.53407	0
10/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19619			3.19625	0
10/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.03853			1.04347	0
10/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.53146			0.53827	0
10/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.52307			0.52989	0
10/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.59566			0.60247	0
10/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00039			0.00045	0
10/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.60727			0.61409	0
10/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.60145			0.60827	0
10/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.19273			0.19767	0
10/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.25329			2.25720	0
10/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
10/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.59118			0.59714	0
10/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.77438			0.78034	0
10/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
10/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.74146			0.74676	0
10/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.73325			0.73856	0
10/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.73735			0.74265	0
10/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.80106			0.80636	0
10/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.81285			0.81816	0
10/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.80695			0.81225	0
10/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
10/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.41424			0.42540	0
10/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.42026			0.43135	0
10/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.42633			0.43736	0
10/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.17043			0.18146	0
10/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.17834			0.18950	0
10/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.17436			0.18545	0
10/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
10/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.12114			0.13307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.11710			0.12886	0
10/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.11910			0.13095	0
10/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.70736			0.71914	0
10/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.85190			0.86366	0
10/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.84390			0.85575	0
10/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.13216			0.14394	0
10/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.83594			0.84787	0
10/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
10/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.64156			0.65011	0
10/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.64585			0.65440	0
10/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.63730			0.64585	0
10/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.77295			0.78150	0
10/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.77866			0.78721	0
10/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.78440			0.79295	0
10/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
10/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.91721			0.92397	0
10/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.92147			0.92823	0
10/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.92574			0.93250	0
10/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.05107			1.05783	0
10/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.04534			1.05210	0
10/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.05681			1.06357	0
10/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
10/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00185			0.00197	0
10/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00023			0.00028	0
10/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00769			0.00775	0
10/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00049			0.00055	0
10/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00465			0.00477	0
10/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01303			0.01308	0
10/02/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
10/02/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.00000			0.05185	0
10/02/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.32740			0.33362	0
10/02/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.00000			0.07917	0
10/02/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.06740			0.12684	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/02/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.00000			0.00622	0
10/02/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.00000			0.05944	0
10/02/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.02260			0.10177	0
10/02/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.09260			0.14445	0
10/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
10/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.02468			0.02958	0
10/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.02520			0.03017	0
10/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.02574			0.03077	0
10/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.38890			1.39387	0
10/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.37944			1.38447	0
10/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.39838			1.40328	0
10/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
10/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.02844			0.03235	0
10/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.02964			0.03364	0
10/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.03089			0.03497	0
10/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.48644			0.49044	0
10/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.47769			0.48177	0
10/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.49524			0.49915	0
10/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
10/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.03679			0.04162	0
10/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.03430			0.03896	0
10/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.03553			0.04027	0
10/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.56523			0.56997	0
10/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.57400			0.57866	0
10/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.55649			0.56132	0
10/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
10/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.01229			0.01534	0
10/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.01200			0.01500	0
10/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.01259			0.01569	0
10/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.55519			1.55829	0
10/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.56489			1.56794	0
10/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.57460			1.57760	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
10/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00011			0.00017	0
10/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00014			0.00021	0
10/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00018			0.00025	0
10/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31514			0.31521	0
10/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30518			0.30525	0
10/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32511			0.32517	0
10/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
10/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
10/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.02505			0.02876	0
10/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.02609			0.02988	0
10/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.02717			0.03104	0
10/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.52307			0.52694	0
10/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.54095			0.54466	0
10/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.53199			0.53578	0
10/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
10/02/2020	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>