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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 04/02/2020 TO: 04/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
04/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.29691			0.30166	0
04/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.18181			0.18656	0
04/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
04/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31218			1.31243	0
04/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00158			0.00183	0
04/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
04/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.55019			0.55328	0
04/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
04/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86623			1.86628	0
04/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00126			0.00141	0
04/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.09702			0.09995	0
04/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.10062			0.10359	0
04/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00928			0.00999	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.62803			0.63078	0
04/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00566			0.00616	0
04/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15993			1.16079	0
04/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00091			0.00103	0
04/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96607			1.96609	0
04/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.09881			0.10175	0
04/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.45400			0.45745	0
04/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.01448			0.01545	0
04/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.94804			0.94953	0
04/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73667			1.73677	0
04/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89338			1.89409	0
04/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.10213			0.10488	0
04/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80536			2.80551	0
04/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.80112			0.80405	0
04/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.18810			0.19155	0
04/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11976			2.12026	0
04/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.79291			0.79585	0
04/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00017			0.00019	0
04/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01403			0.01489	0
04/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95501			2.95513	0
04/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68858			1.68955	0
04/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.03214			0.03363	0
04/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00078			0.00087	0
04/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.13429			0.13738	0
04/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00033			0.00038	0
04/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
04/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.78472			0.78769	0
04/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
04/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33556			1.33633	0
04/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01836			0.01913	0
04/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
04/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36196			1.36294	0
04/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04326			0.04424	0
04/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
04/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.41502			1.41610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.07902			0.08010	0
04/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
04/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.09694			0.09825	0
04/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.54081			0.54304	0
04/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19632			3.19634	0
04/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.04838			1.05001	0
04/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.54500			0.54723	0
04/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.53663			0.53886	0
04/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.60920			0.61143	0
04/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00052			0.00054	0
04/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.62083			0.62306	0
04/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.61501			0.61724	0
04/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.20258			0.20421	0
04/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.26114			2.26245	0
04/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
04/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.60305			0.60501	0
04/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.78625			0.78821	0
04/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
04/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.75203			0.75377	0
04/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.74383			0.74558	0
04/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.74792			0.74967	0
04/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.81163			0.81337	0
04/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.82343			0.82518	0
04/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.81752			0.81927	0
04/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
04/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.43618			0.43969	0
04/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.44206			0.44556	0
04/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.44800			0.45148	0
04/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.19210			0.19558	0
04/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.20028			0.20379	0
04/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.19616			0.19966	0
04/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
04/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.14477			0.14863	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.14043			0.14424	0
04/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.14259			0.14642	0
04/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.73064			0.73442	0
04/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.87523			0.87904	0
04/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.86739			0.87122	0
04/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.15544			0.15922	0
04/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.85957			0.86343	0
04/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
04/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.65856			0.66136	0
04/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.66284			0.66564	0
04/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.65431			0.65710	0
04/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.78994			0.79274	0
04/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.79566			0.79846	0
04/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.80141			0.80420	0
04/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
04/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.93070			0.93293	0
04/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.93495			0.93718	0
04/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.93922			0.94145	0
04/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.06455			1.06678	0
04/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.05882			1.06105	0
04/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.07030			1.07253	0
04/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
04/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00208			0.00212	0
04/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00033			0.00034	0
04/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00782			0.00784	0
04/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00062			0.00064	0
04/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00488			0.00492	0
04/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01313			0.01314	0
04/02/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
04/02/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.08729			0.09718	0
04/02/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.34984			0.35563	0
04/02/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.11632			0.12650	0
04/02/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.16259			0.17247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/02/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.02244			0.02823	0
04/02/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.09519			0.10507	0
04/02/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.13892			0.14910	0
04/02/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.17989			0.18978	0
04/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
04/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.03472			0.03648	0
04/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.03537			0.03715	0
04/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.03603			0.03783	0
04/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.39907			1.40085	0
04/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.38973			1.39153	0
04/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.40842			1.41018	0
04/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
04/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.03629			0.03760	0
04/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.03765			0.03899	0
04/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.03906			0.04042	0
04/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.49445			0.49579	0
04/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.48586			0.48722	0
04/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.50309			0.50440	0
04/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
04/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.04644			0.04805	0
04/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.04363			0.04519	0
04/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.04502			0.04660	0
04/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.57472			0.57630	0
04/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.58333			0.58489	0
04/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.56614			0.56775	0
04/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
04/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.01864			0.01979	0
04/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.01825			0.01939	0
04/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.01904			0.02021	0
04/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.56164			1.56280	0
04/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.57124			1.57239	0
04/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.58085			1.58199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
04/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00024			0.00026	0
04/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00029			0.00032	0
04/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00035			0.00039	0
04/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31529			0.31532	0
04/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30535			0.30539	0
04/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32524			0.32526	0
04/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
04/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
04/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.03250			0.03376	0
04/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.03370			0.03498	0
04/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.03493			0.03624	0
04/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.53083			0.53214	0
04/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.54840			0.54966	0
04/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.53960			0.54088	0
04/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
04/02/2020	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>