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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 06/02/2020 TO: 06/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
06/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.28711			0.29206	0
06/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.17201			0.17696	0
06/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
06/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31175			1.31196	0
06/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00115			0.00136	0
06/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
06/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.54394			0.54708	0
06/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
06/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86615			1.86619	0
06/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00794			0.00860	0
06/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.62246			0.62525	0
06/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00099			0.00112	0
06/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.09114			0.09409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.09464			0.09763	0
06/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00474			0.00519	0
06/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15826			1.15909	0
06/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.09287			0.09585	0
06/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.44698			0.45051	0
06/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00070			0.00080	0
06/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96602			1.96604	0
06/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.01262			0.01354	0
06/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.94512			0.94658	0
06/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73651			1.73659	0
06/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89204			1.89270	0
06/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.09656			0.09935	0
06/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80509			2.80522	0
06/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.79524			0.79819	0
06/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00012			0.00014	0
06/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.18108			0.18461	0
06/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11884			2.11929	0
06/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.78697			0.78995	0
06/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01236			0.01319	0
06/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95480			2.95490	0
06/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00061			0.00069	0
06/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.12804			0.13118	0
06/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68672			1.68764	0
06/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.02922			0.03068	0
06/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00025			0.00029	0
06/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
06/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.77874			0.78173	0
06/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
06/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33406			1.33480	0
06/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01686			0.01760	0
06/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
06/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36002			1.36099	0
06/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04132			0.04229	0
06/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
06/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.41289			1.41395	0

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06/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.07689			0.07795	0
06/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
06/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.09431			0.09562	0
06/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.53632			0.53857	0
06/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19627			3.19629	0
06/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.04511			1.04675	0
06/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.54053			0.54277	0
06/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.53215			0.53440	0
06/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.60472			0.60697	0
06/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00047			0.00049	0
06/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.61635			0.61860	0
06/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.61052			0.61277	0
06/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.19931			0.20095	0
06/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.25851			2.25982	0
06/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
06/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.59912			0.60108	0
06/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.78232			0.78428	0
06/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.74852			0.75028	0
06/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.74032			0.74208	0
06/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.74441			0.74617	0
06/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.80812			0.80988	0
06/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.81992			0.82168	0
06/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.81401			0.81577	0
06/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
06/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.42904			0.43263	0
06/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.43496			0.43853	0
06/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.44094			0.44449	0
06/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.18504			0.18859	0
06/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.19314			0.19673	0
06/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.18906			0.19263	0
06/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
06/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.13699			0.14090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.13274			0.13659	0
06/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.13485			0.13873	0
06/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.72300			0.72684	0
06/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.86754			0.87139	0
06/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.85965			0.86353	0
06/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.14780			0.15164	0
06/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.85179			0.85570	0
06/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
06/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.65294			0.65576	0
06/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.65722			0.66004	0
06/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.64868			0.65150	0
06/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.78432			0.78714	0
06/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.79004			0.79286	0
06/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.79578			0.79860	0
06/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.92622			0.92846	0
06/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.93048			0.93272	0
06/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.93475			0.93699	0
06/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.06008			1.06232	0
06/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.05435			1.05659	0
06/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.06582			1.06806	0
06/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
06/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00201			0.00205	0
06/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00030			0.00031	0
06/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00777			0.00780	0
06/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00057			0.00060	0
06/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00481			0.00485	0
06/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01310			0.01311	0
06/02/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
06/02/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.06491			0.07661	0
06/02/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.33863			0.34413	0
06/02/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.09304			0.10526	0
06/02/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.14010			0.15188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/02/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.01123			0.01673	0
06/02/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.07270			0.08448	0
06/02/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.11564			0.12786	0
06/02/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.15751			0.16921	0
06/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
06/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.03127			0.03298	0
06/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.03188			0.03362	0
06/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.03250			0.03426	0
06/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.39558			1.39732	0
06/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.38620			1.38796	0
06/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.40497			1.40668	0
06/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
06/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.03366			0.03498	0
06/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.03498			0.03631	0
06/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.03633			0.03769	0
06/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.49178			0.49311	0
06/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.48313			0.48449	0
06/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.50046			0.50178	0
06/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
06/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.04322			0.04483	0
06/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.04051			0.04207	0
06/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.04185			0.04343	0
06/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.57155			0.57313	0
06/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.58021			0.58177	0
06/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.56292			0.56453	0
06/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
06/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.01642			0.01752	0
06/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.01606			0.01714	0
06/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.01678			0.01790	0
06/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.55938			1.56050	0
06/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.56902			1.57012	0
06/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.57866			1.57974	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
06/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00019			0.00021	0
06/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00023			0.00026	0
06/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00028			0.00032	0
06/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31523			0.31526	0
06/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30528			0.30532	0
06/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32519			0.32521	0
06/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
06/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
06/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.03000			0.03125	0
06/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.03115			0.03242	0
06/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.03233			0.03363	0
06/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.52823			0.52953	0
06/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.54590			0.54715	0
06/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.53705			0.53832	0
06/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
06/02/2020	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