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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 06/01/2020 TO: 06/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
06/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30349			1.30415	0
06/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00109			0.00175	0
06/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
06/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.40959			0.41924	0
06/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.29449			0.30414	0
06/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
06/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32682			1.32903	0
06/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01622			0.01843	0
06/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
06/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86968			1.87031	0
06/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.63103			0.63855	0
06/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
06/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.03737			0.04094	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.70188			0.70889	0
06/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01055			0.01207	0
06/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.17695			0.18466	0
06/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.18145			0.18922	0
06/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00860			0.00991	0
06/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96832			1.96876	0
06/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.17919			0.18693	0
06/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.54251			0.55060	0
06/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.02723			0.03015	0
06/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18989			1.19337	0
06/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74240			1.74334	0
06/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.04983			0.05407	0
06/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.99346			0.99825	0
06/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81465			2.81617	0
06/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.88105			0.88876	0
06/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.92147			1.92504	0
06/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.17598			0.18299	0
06/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.04399			0.04747	0
06/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96270			2.96401	0
06/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.27661			0.28470	0
06/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.14133			2.14425	0
06/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.87329			0.88103	0
06/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00242			0.00286	0
06/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.72393			1.72817	0
06/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.07756			0.08235	0
06/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00650			0.00744	0
06/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.21513			0.22265	0
06/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
06/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.86555			0.87332	0
06/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00378			0.00441	0
06/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
06/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.36102			1.36392	0
06/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04382			0.04672	0
06/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
06/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.39156			1.39472	0

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06/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.07286			0.07602	0
06/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
06/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.44636			1.44961	0
06/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.11036			0.11361	0
06/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
06/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.13585			0.13994	0
06/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.60227			0.60829	0
06/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19728			3.19741	0
06/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.09418			1.09876	0
06/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.60642			0.61243	0
06/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.59814			0.60417	0
06/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.67062			0.67663	0
06/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00148			0.00161	0
06/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.68234			0.68837	0
06/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.67647			0.68249	0
06/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.24838			0.25296	0
06/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.30005			2.30414	0
06/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
06/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.65774			0.66317	0
06/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.84094			0.84637	0
06/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.80119			0.80611	0
06/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.79308			0.79801	0
06/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.79713			0.80205	0
06/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.86079			0.86571	0
06/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.87268			0.87761	0
06/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.86673			0.87165	0
06/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
06/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.52593			0.53412	0
06/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.53142			0.53957	0
06/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.53694			0.54507	0
06/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.28104			0.28917	0
06/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.29003			0.29822	0
06/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.28552			0.29367	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
06/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.24784			0.25760	0
06/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.24259			0.25229	0
06/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.24520			0.25493	0
06/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.83026			0.83958	0
06/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.97739			0.98709	0
06/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.97000			0.97973	0
06/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.25506			0.26438	0
06/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.96264			0.97240	0
06/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
06/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.73567			0.74323	0
06/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.73994			0.74749	0
06/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.73143			0.73899	0
06/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.86704			0.87459	0
06/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.87277			0.88033	0
06/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.87853			0.88609	0
06/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.99349			0.99977	0
06/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.99772			1.00401	0
06/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.00197			1.00825	0
06/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.12732			1.13361	0
06/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.12157			1.12785	0
06/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.13309			1.13937	0
06/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
06/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00305			0.00314	0
06/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00085			0.00091	0
06/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00843			0.00849	0
06/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00123			0.00129	0
06/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00585			0.00594	0
06/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01365			0.01371	0
06/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
06/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.26577			0.27869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.48763			0.49893	0
06/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.29628			0.30918	0
06/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.33925			0.35198	0
06/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.16023			0.17153	0
06/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.27185			0.28458	0
06/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.31888			0.33178	0
06/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.35837			0.37129	0
06/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
06/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.09055			0.09662	0
06/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.09167			0.09778	0
06/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.09281			0.09895	0
06/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.45537			1.46148	0
06/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.44651			1.45265	0
06/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.46425			1.47032	0
06/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
06/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.07369			0.07742	0
06/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.07557			0.07934	0
06/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.07750			0.08130	0
06/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.53237			0.53614	0
06/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.52430			0.52810	0
06/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.54049			0.54422	0
06/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
06/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.09175			0.09623	0
06/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.08791			0.09232	0
06/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.08982			0.09426	0
06/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.61952			0.62396	0
06/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.62761			0.63202	0
06/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.61145			0.61593	0
06/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
06/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.05874			0.06340	0
06/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.05793			0.06256	0
06/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.05956			0.06425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.60216			1.60685	0
06/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.61134			1.61600	0
06/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.62054			1.62516	0
06/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
06/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00170			0.00193	0
06/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00193			0.00218	0
06/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00218			0.00245	0
06/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31693			0.31718	0
06/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30718			0.30745	0
06/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32670			0.32693	0
06/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
06/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
06/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.06892			0.07260	0
06/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.07062			0.07434	0
06/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.07237			0.07613	0
06/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.56827			0.57203	0
06/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.58482			0.58850	0
06/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.57652			0.58024	0
06/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
06/01/2020	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>