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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 07/01/2020 TO: 07/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
07/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30331			1.30349	0
07/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00091			0.00109	0
07/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
07/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.40631			0.40959	0
07/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.29121			0.29449	0
07/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
07/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32611			1.32682	0
07/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01551			0.01622	0
07/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
07/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86949			1.86968	0
07/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.62849			0.63103	0
07/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
07/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01006			0.01055	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.17436			0.17695	0
07/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.17884			0.18145	0
07/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.03621			0.03737	0
07/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.69952			0.70188	0
07/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.53978			0.54251	0
07/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.02628			0.02723	0
07/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18874			1.18989	0
07/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00818			0.00860	0
07/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96818			1.96832	0
07/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.17659			0.17919	0
07/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.04843			0.04983	0
07/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.99185			0.99346	0
07/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74210			1.74240	0
07/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.92031			1.92147	0
07/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.17362			0.17598	0
07/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81416			2.81465	0
07/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.87846			0.88105	0
07/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.87069			0.87329	0
07/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00228			0.00242	0
07/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.04284			0.04399	0
07/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96228			2.96270	0
07/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.27388			0.27661	0
07/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.14038			2.14133	0
07/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.72253			1.72393	0
07/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.07595			0.07756	0
07/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00620			0.00650	0
07/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.21259			0.21513	0
07/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
07/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.86294			0.86555	0
07/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00359			0.00378	0
07/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
07/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.36006			1.36102	0
07/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04286			0.04382	0
07/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
07/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.39051			1.39156	0

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07/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.07181			0.07286	0
07/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
07/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.44527			1.44636	0
07/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10927			0.11036	0
07/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
07/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.13449			0.13585	0
07/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.60025			0.60227	0
07/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19723			3.19728	0
07/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.09265			1.09418	0
07/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.60440			0.60642	0
07/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.59612			0.59814	0
07/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.66860			0.67062	0
07/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00143			0.00148	0
07/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.68032			0.68234	0
07/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.67445			0.67647	0
07/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.24685			0.24838	0
07/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.29869			2.30005	0
07/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
07/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.65592			0.65774	0
07/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.83912			0.84094	0
07/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.79954			0.80119	0
07/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.79143			0.79308	0
07/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.79548			0.79713	0
07/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.85915			0.86079	0
07/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.87103			0.87268	0
07/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.86508			0.86673	0
07/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
07/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.52317			0.52593	0
07/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.52867			0.53142	0
07/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.53420			0.53694	0
07/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.27830			0.28104	0
07/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.28727			0.29003	0
07/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.28277			0.28552	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
07/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.24456			0.24784	0
07/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.23932			0.24259	0
07/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.24193			0.24520	0
07/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.82711			0.83026	0
07/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.97412			0.97739	0
07/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.96673			0.97000	0
07/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.25191			0.25506	0
07/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.95936			0.96264	0
07/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
07/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.73314			0.73567	0
07/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.73740			0.73994	0
07/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.72890			0.73143	0
07/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.86450			0.86704	0
07/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.87024			0.87277	0
07/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.87600			0.87853	0
07/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.99138			0.99349	0
07/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.99562			0.99772	0
07/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.99987			1.00197	0
07/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.12522			1.12732	0
07/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.11947			1.12157	0
07/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.13098			1.13309	0
07/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
07/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00302			0.00305	0
07/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00083			0.00085	0
07/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00841			0.00843	0
07/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00121			0.00123	0
07/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00582			0.00585	0
07/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01363			0.01365	0
07/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
07/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.26135			0.26577	0

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07/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.48378			0.48763	0
07/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.29186			0.29628	0
07/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.33489			0.33925	0
07/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.15638			0.16023	0
07/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.26749			0.27185	0
07/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.31446			0.31888	0
07/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.35395			0.35837	0
07/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
07/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.08854			0.09055	0
07/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.08964			0.09167	0
07/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.09077			0.09281	0
07/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.45334			1.45537	0
07/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.44447			1.44651	0
07/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.46224			1.46425	0
07/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
07/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.07244			0.07369	0
07/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.07431			0.07557	0
07/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.07622			0.07750	0
07/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.53111			0.53237	0
07/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.52302			0.52430	0
07/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.53924			0.54049	0
07/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
07/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.09025			0.09175	0
07/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.08644			0.08791	0
07/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.08833			0.08982	0
07/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.61803			0.61952	0
07/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.62614			0.62761	0
07/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.60995			0.61145	0
07/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
07/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.05720			0.05874	0
07/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.05641			0.05793	0
07/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.05800			0.05956	0

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07/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.60060			1.60216	0
07/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.60980			1.61134	0
07/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.61901			1.62054	0
07/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
07/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00163			0.00170	0
07/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00185			0.00193	0
07/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00209			0.00218	0
07/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31685			0.31693	0
07/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30709			0.30718	0
07/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32663			0.32670	0
07/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
07/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
07/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.06768			0.06892	0
07/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.06938			0.07062	0
07/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.07112			0.07237	0
07/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.56702			0.56827	0
07/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.58358			0.58482	0
07/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.57528			0.57652	0
07/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
07/01/2020	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