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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 03/01/2020 TO: 03/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
03/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30415			1.30441	0
03/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00175			0.00201	0
03/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
03/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.41924			0.42241	0
03/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.30414			0.30731	0
03/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
03/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32903			1.32978	0
03/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01843			0.01918	0
03/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
03/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.63855			0.64103	0
03/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01591	0
03/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87031			1.87053	0
03/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.04094			0.04215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.70889			0.71120	0
03/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01207			0.01260	0
03/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.18466			0.18721	0
03/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.18922			0.19179	0
03/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00991			0.01037	0
03/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96876			1.96891	0
03/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.18693			0.18949	0
03/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.55060			0.55327	0
03/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.03015			0.03115	0
03/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.19337			1.19453	0
03/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74334			1.74367	0
03/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.05407			0.05550	0
03/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.99825			0.99985	0
03/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81617			2.81670	0
03/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.88876			0.89131	0
03/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.92504			1.92625	0
03/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.18299			0.18530	0
03/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.04747			0.04863	0
03/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96401			2.96447	0
03/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.28470			0.28737	0
03/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.14425			2.14525	0
03/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.88103			0.88359	0
03/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00286			0.00301	0
03/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.72817			1.72960	0
03/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.08235			0.08395	0
03/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00744			0.00777	0
03/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.22265			0.22513	0
03/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00441			0.00463	0
03/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00001	0
03/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.87332			0.87589	0
03/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
03/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.36392			1.36490	0
03/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04672			0.04770	0
03/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
03/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.39472			1.39578	0

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03/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.07602			0.07708	0
03/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
03/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.44961			1.45070	0
03/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.11361			0.11470	0
03/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
03/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.13994			0.14130	0
03/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.60829			0.61028	0
03/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19741			3.19746	0
03/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.09876			1.10027	0
03/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.61243			0.61443	0
03/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.60417			0.60616	0
03/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.67663			0.67863	0
03/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00161			0.00166	0
03/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.68837			0.69036	0
03/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.68249			0.68448	0
03/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.25296			0.25447	0
03/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.30414			2.30550	0
03/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
03/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.66317			0.66497	0
03/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.84637			0.84817	0
03/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.80611			0.80775	0
03/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.79801			0.79964	0
03/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.80205			0.80369	0
03/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.86571			0.86735	0
03/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.87761			0.87924	0
03/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.87165			0.87329	0
03/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
03/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.53412			0.53681	0
03/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.53957			0.54226	0
03/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.54507			0.54774	0
03/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.28917			0.29184	0
03/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.29822			0.30091	0
03/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.29367			0.29636	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
03/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.25760			0.26082	0
03/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.25229			0.25549	0
03/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.25493			0.25814	0
03/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.83958			0.84266	0
03/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.98709			0.99029	0
03/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.97973			0.98294	0
03/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.26438			0.26746	0
03/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.97240			0.97562	0
03/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
03/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.74323			0.74574	0
03/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.74749			0.74999	0
03/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.73899			0.74150	0
03/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.87459			0.87709	0
03/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.88033			0.88284	0
03/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.88609			0.88860	0
03/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.99977			1.00186	0
03/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.00401			1.00609	0
03/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.00825			1.01033	0
03/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.13361			1.13569	0
03/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.12785			1.12993	0
03/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.13937			1.14146	0
03/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
03/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00314			0.00317	0
03/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00091			0.00093	0
03/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00849			0.00851	0
03/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00129			0.00131	0
03/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00594			0.00597	0
03/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01371			0.01373	0
03/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
03/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.27869			0.28288	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.49893			0.50261	0
03/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.30918			0.31337	0
03/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.35198			0.35611	0
03/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.17153			0.17521	0
03/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.28458			0.28871	0
03/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.33178			0.33597	0
03/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.37129			0.37548	0
03/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
03/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.09662			0.09864	0
03/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.09778			0.09981	0
03/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.09895			0.10100	0
03/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.46148			1.46351	0
03/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.45265			1.45470	0
03/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.47032			1.47234	0
03/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
03/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.07742			0.07866	0
03/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.07934			0.08059	0
03/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.08130			0.08256	0
03/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.53614			0.53739	0
03/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.52810			0.52936	0
03/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.54422			0.54546	0
03/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
03/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.09623			0.09771	0
03/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.09232			0.09378	0
03/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.09426			0.09573	0
03/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.62396			0.62543	0
03/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.63202			0.63348	0
03/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.61593			0.61741	0
03/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
03/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.06340			0.06497	0
03/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.06256			0.06411	0
03/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.06425			0.06583	0

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03/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.60685			1.60843	0
03/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.61600			1.61757	0
03/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.62516			1.62671	0
03/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
03/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00193			0.00201	0
03/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00218			0.00226	0
03/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00245			0.00254	0
03/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31718			0.31726	0
03/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30745			0.30754	0
03/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32693			0.32701	0
03/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
03/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
03/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.07260			0.07382	0
03/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.07434			0.07558	0
03/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.07613			0.07738	0
03/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.57203			0.57328	0
03/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.58850			0.58972	0
03/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.58024			0.58148	0
03/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
03/01/2020	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