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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 08/01/2020 TO: 08/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
08/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30315			1.30331	0
08/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00075			0.00091	0
08/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
08/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.40300			0.40631	0
08/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.28790			0.29121	0
08/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
08/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32540			1.32611	0
08/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01480			0.01551	0
08/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
08/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86930			1.86949	0
08/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.62594			0.62849	0
08/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
08/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.03505			0.03621	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.69715			0.69952	0
08/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00959			0.01006	0
08/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.17176			0.17436	0
08/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.17622			0.17884	0
08/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.17398			0.17659	0
08/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.53703			0.53978	0
08/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00778			0.00818	0
08/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96804			1.96818	0
08/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.02534			0.02628	0
08/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18760			1.18874	0
08/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74181			1.74210	0
08/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.04705			0.04843	0
08/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.99025			0.99185	0
08/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81369			2.81416	0
08/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.87586			0.87846	0
08/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91915			1.92031	0
08/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.17125			0.17362	0
08/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.04170			0.04284	0
08/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96188			2.96228	0
08/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00214			0.00228	0
08/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.27113			0.27388	0
08/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13944			2.14038	0
08/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.86808			0.87069	0
08/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00591			0.00620	0
08/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.21004			0.21259	0
08/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.72115			1.72253	0
08/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.07435			0.07595	0
08/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
08/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.86032			0.86294	0
08/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00340			0.00359	0
08/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
08/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35910			1.36006	0
08/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.04190			0.04286	0
08/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
08/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38946			1.39051	0

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08/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.07076			0.07181	0
08/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
08/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.44419			1.44527	0
08/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10819			0.10927	0
08/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
08/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.13313			0.13449	0
08/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.59822			0.60025	0
08/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19719			3.19723	0
08/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.09111			1.09265	0
08/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.60237			0.60440	0
08/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.59409			0.59612	0
08/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.66657			0.66860	0
08/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00139			0.00143	0
08/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.67829			0.68032	0
08/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.67242			0.67445	0
08/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.24531			0.24685	0
08/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.29733			2.29869	0
08/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
08/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.65410			0.65592	0
08/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.83730			0.83912	0
08/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
08/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.79790			0.79954	0
08/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.78978			0.79143	0
08/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.79383			0.79548	0
08/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.85750			0.85915	0
08/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.86938			0.87103	0
08/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.86343			0.86508	0
08/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
08/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.52039			0.52317	0
08/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.52589			0.52867	0
08/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.53144			0.53420	0
08/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.27554			0.27830	0
08/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.28449			0.28727	0
08/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.27999			0.28277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
08/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.24125			0.24456	0
08/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.23604			0.23932	0
08/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.23864			0.24193	0
08/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.82395			0.82711	0
08/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.97084			0.97412	0
08/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.96344			0.96673	0
08/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.24875			0.25191	0
08/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.95605			0.95936	0
08/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
08/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.73060			0.73314	0
08/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.73486			0.73740	0
08/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.72635			0.72890	0
08/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.86196			0.86450	0
08/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.86770			0.87024	0
08/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.87345			0.87600	0
08/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
08/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.98928			0.99138	0
08/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.99351			0.99562	0
08/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.99776			0.99987	0
08/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.12311			1.12522	0
08/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.11736			1.11947	0
08/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.12888			1.13098	0
08/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
08/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00299			0.00302	0
08/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00081			0.00083	0
08/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00839			0.00841	0
08/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00119			0.00121	0
08/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00579			0.00582	0
08/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01361			0.01363	0
08/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
08/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.25686			0.26135	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.47989			0.48378	0
08/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.28737			0.29186	0
08/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.33047			0.33489	0
08/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.15249			0.15638	0
08/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.26307			0.26749	0
08/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.30997			0.31446	0
08/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.34946			0.35395	0
08/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
08/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.08652			0.08854	0
08/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.08762			0.08964	0
08/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.08873			0.09077	0
08/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.45132			1.45334	0
08/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.44243			1.44447	0
08/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.46022			1.46224	0
08/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
08/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.07119			0.07244	0
08/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.07304			0.07431	0
08/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.07494			0.07622	0
08/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.52984			0.53111	0
08/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.52174			0.52302	0
08/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.53799			0.53924	0
08/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
08/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.08875			0.09025	0
08/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.08496			0.08644	0
08/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.08683			0.08833	0
08/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.61653			0.61803	0
08/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.62466			0.62614	0
08/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.60845			0.60995	0
08/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
08/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.05567			0.05720	0
08/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.05489			0.05641	0
08/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.05646			0.05800	0

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08/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.59906			1.60060	0
08/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.60827			1.60980	0
08/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.61749			1.61901	0
08/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
08/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00156			0.00163	0
08/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00177			0.00185	0
08/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00200			0.00209	0
08/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31677			0.31685	0
08/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30700			0.30709	0
08/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32656			0.32663	0
08/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
08/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
08/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.06645			0.06768	0
08/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.06813			0.06938	0
08/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.06985			0.07112	0
08/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.56575			0.56702	0
08/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.58235			0.58358	0
08/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.57403			0.57528	0
08/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
08/01/2020	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