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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 02/03/2020 TO: 02/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/03/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
02/03/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31060			1.31060	0
02/03/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00000			0.00000	0
02/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
02/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
02/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.45532			0.46701	0
02/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
02/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.01748			0.02560	0
02/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.01893			0.02742	0
02/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00006			0.00021	0
02/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.54876			0.55760	0
02/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00002			0.00007	0
02/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14617			1.14661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
02/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.01819			0.02649	0
02/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.34070			0.35602	0
02/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
02/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00019			0.00054	0
02/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91778			0.91958	0
02/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
02/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.72158			0.72970	0
02/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88416			1.88431	0
02/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.02286			0.03170	0
02/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.07480			0.09012	0
02/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11412			2.11417	0
02/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.71229			0.72059	0
02/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00027			0.00071	0
02/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
02/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67429			1.67464	0
02/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00188			0.00368	0
02/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.03942			0.05111	0
02/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.70303			0.71152	0
02/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
02/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32006			1.32116	0
02/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00286			0.00396	0
02/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
02/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33780			1.34021	0
02/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01910			0.02151	0
02/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
02/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.38675			1.38980	0
02/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.05075			0.05380	0
02/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
02/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06257			0.06625	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.47700			0.48448	0
02/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19592			3.19595	0
02/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.00298			1.00817	0
02/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.48124			0.48871	0
02/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.47279			0.48027	0
02/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.54544			0.55291	0
02/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00012			0.00015	0
02/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.55699			0.56447	0
02/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.55120			0.55868	0
02/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.15718			0.16237	0
02/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.22677			2.23045	0
02/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
02/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.54792			0.55428	0
02/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.73112			0.73748	0
02/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
02/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.70328			0.70885	0
02/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.69501			0.70059	0
02/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.69913			0.70471	0
02/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.76288			0.76845	0
02/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.77461			0.78019	0
02/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.76873			0.77431	0
02/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
02/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.31984			0.33577	0
02/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.32672			0.34245	0
02/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.33367			0.34919	0
02/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.07777			0.09329	0
02/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.08394			0.09987	0
02/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.08082			0.09655	0
02/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
02/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.03322			0.04578	0
02/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.03114			0.04328	0
02/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.03216			0.04451	0
02/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.61698			0.63057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.76594			0.77808	0
02/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.75696			0.76931	0
02/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.04178			0.05537	0
02/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.74802			0.76058	0
02/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
02/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.57854			0.58791	0
02/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.58283			0.59221	0
02/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.57427			0.58365	0
02/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.70993			0.71931	0
02/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.71564			0.72501	0
02/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.72137			0.73075	0
02/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
02/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.86845			0.87557	0
02/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.87272			0.87984	0
02/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.87701			0.88413	0
02/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.00232			1.00944	0
02/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.99661			1.00373	0
02/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.00805			1.01517	0
02/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
02/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00084			0.00101	0
02/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00001			0.00003	0
02/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00728			0.00733	0
02/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00008			0.00013	0
02/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00364			0.00381	0
02/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01281			0.01283	0
02/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
02/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00147			0.00312	0
02/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00154			0.00324	0
02/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00161			0.00337	0
02/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36524			1.36694	0
02/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35531			1.35707	0
02/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37517			1.37682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
02/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00429			0.00699	0
02/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00466			0.00750	0
02/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00506			0.00806	0
02/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46146			0.46430	0
02/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45186			0.45486	0
02/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47109			0.47379	0
02/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
02/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00612			0.00970	0
02/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00532			0.00860	0
02/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00571			0.00913	0
02/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53541			0.53883	0
02/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54502			0.54830	0
02/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52582			0.52940	0
02/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
02/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00035			0.00093	0
02/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00034			0.00089	0
02/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00037			0.00097	0
02/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54297			1.54357	0
02/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55295			1.55353	0
02/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56294			1.56349	0
02/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
02/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
02/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
02/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
02/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
02/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
02/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
02/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00323			0.00550	0

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02/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00351			0.00591	0
02/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00381			0.00634	0
02/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49971			0.50224	0
02/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51913			0.52140	0
02/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50941			0.51181	0
02/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
02/03/2020	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