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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 21/01/2020 TO: 21/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
21/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30241	0
21/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00001	0
21/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
21/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.35665			0.36047	0
21/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.24155			0.24537	0
21/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
21/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31749			1.31801	0
21/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00689			0.00741	0
21/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
21/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86733			1.86745	0
21/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.59126			0.59404	0
21/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
21/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02112			0.02211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.66518			0.66772	0
21/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00448			0.00480	0
21/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.13688			0.13964	0
21/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.14100			0.14378	0
21/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.13893			0.14170	0
21/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.49940			0.50243	0
21/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00348			0.00375	0
21/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96673			1.96680	0
21/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01436			0.01511	0
21/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17334			1.17438	0
21/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02996			0.03120	0
21/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.96955			0.97113	0
21/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73866			1.73886	0
21/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.90522			1.90621	0
21/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.13928			0.14182	0
21/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80858			2.80890	0
21/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.84098			0.84374	0
21/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02744			0.02848	0
21/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95758			2.95785	0
21/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00083			0.00090	0
21/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.23350			0.23653	0
21/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12846			2.12921	0
21/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.83303			0.83580	0
21/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00276			0.00296	0
21/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.17536			0.17814	0
21/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.70406			1.70530	0
21/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.05365			0.05523	0
21/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
21/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.82510			0.82788	0
21/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00143			0.00155	0
21/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
21/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34714			1.34803	0
21/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02994			0.03083	0
21/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
21/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.37598			1.37700	0

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21/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05728			0.05830	0
21/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
21/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.43010			1.43118	0
21/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.09410			0.09518	0
21/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
21/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.11556			0.11691	0
21/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.57126			0.57337	0
21/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19670			3.19673	0
21/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.07085			1.07243	0
21/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.57543			0.57754	0
21/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.56710			0.56922	0
21/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.63963			0.64174	0
21/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00090			0.00093	0
21/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.65130			0.65342	0
21/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.64546			0.64757	0
21/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.22505			0.22663	0
21/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.27976			2.28111	0
21/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
21/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.62997			0.63186	0
21/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.81317			0.81506	0
21/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
21/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.77614			0.77783	0
21/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.76798			0.76968	0
21/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.77205			0.77375	0
21/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.83574			0.83743	0
21/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.84758			0.84928	0
21/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.84165			0.84335	0
21/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
21/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.48227			0.48534	0
21/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.48793			0.49099	0
21/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.49364			0.49669	0
21/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.23774			0.24079	0
21/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.24637			0.24944	0
21/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.24203			0.24509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
21/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.19667			0.20022	0
21/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.19180			0.19531	0
21/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.19422			0.19775	0
21/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.78110			0.78452	0
21/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.92660			0.93011	0
21/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.91902			0.92255	0
21/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.20590			0.20932	0
21/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.91147			0.91502	0
21/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
21/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.69676			0.69942	0
21/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.70103			0.70369	0
21/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.69251			0.69517	0
21/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.82813			0.83079	0
21/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.83386			0.83652	0
21/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.83961			0.84227	0
21/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
21/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.96149			0.96365	0
21/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.96574			0.96790	0
21/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.96999			0.97216	0
21/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.09534			1.09750	0
21/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.08959			1.09176	0
21/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.10109			1.10325	0
21/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
21/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00258			0.00261	0
21/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00057			0.00059	0
21/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00812			0.00814	0
21/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00092			0.00094	0
21/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00538			0.00541	0
21/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01337			0.01339	0
21/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
21/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.19086			0.19657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.42424			0.42891	0
21/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.22129			0.22703	0
21/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.26536			0.27100	0
21/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.09684			0.10151	0
21/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.19796			0.20360	0
21/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.24389			0.24963	0
21/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.28346			0.28917	0
21/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
21/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.06074			0.06268	0
21/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.06164			0.06360	0
21/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.06256			0.06454	0
21/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.42534			1.42730	0
21/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.41626			1.41824	0
21/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.43444			1.43638	0
21/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
21/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.05460			0.05589	0
21/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.05625			0.05757	0
21/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.05795			0.05928	0
21/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.51305			0.51437	0
21/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.50475			0.50608	0
21/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.52140			0.52269	0
21/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
21/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.06874			0.07030	0
21/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.06534			0.06687	0
21/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.06702			0.06857	0
21/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.59672			0.59827	0
21/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.60504			0.60657	0
21/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.58843			0.59000	0
21/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
21/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.03656			0.03797	0
21/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.03596			0.03735	0
21/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.03718			0.03859	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.57978			1.58119	0
21/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.58916			1.59057	0
21/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.59856			1.59995	0
21/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
21/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00077			0.00082	0
21/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00089			0.00095	0
21/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00104			0.00110	0
21/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31589			0.31595	0
21/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30604			0.30610	0
21/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32577			0.32582	0
21/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
21/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
21/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.05019			0.05145	0
21/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.05167			0.05295	0
21/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.05320			0.05449	0
21/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.54910			0.55039	0
21/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.56609			0.56735	0
21/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.55757			0.55885	0
21/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
21/01/2020	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>