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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 24/01/2020 TO: 24/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
24/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
24/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
24/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
24/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.34490			0.34887	0
24/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.22980			0.23377	0
24/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
24/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31604			1.31650	0
24/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00544			0.00590	0
24/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
24/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.58282			0.58566	0
24/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
24/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86701			1.86711	0
24/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00359			0.00387	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.12854			0.13133	0
24/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.13256			0.13539	0
24/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01827			0.01920	0
24/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.65747			0.66005	0
24/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00276			0.00299	0
24/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96653			1.96659	0
24/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.13054			0.13335	0
24/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.49015			0.49326	0
24/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01219			0.01290	0
24/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17025			1.17127	0
24/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73811			1.73828	0
24/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02634			0.02753	0
24/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.96483			0.96640	0
24/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80769			2.80797	0
24/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.83264			0.83543	0
24/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.90237			1.90330	0
24/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.13157			0.13415	0
24/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02435			0.02537	0
24/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95686			2.95709	0
24/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.22425			0.22736	0
24/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12629			2.12700	0
24/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.82464			0.82745	0
24/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00063			0.00069	0
24/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.70044			1.70163	0
24/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.04893			0.05050	0
24/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00221			0.00238	0
24/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.16692			0.16976	0
24/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00111			0.00121	0
24/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
24/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.81666			0.81949	0
24/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
24/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34453			1.34539	0
24/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02733			0.02819	0
24/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
24/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.37292			1.37394	0

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24/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05422			0.05524	0
24/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
24/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42686			1.42794	0
24/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.09086			0.09194	0
24/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
24/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.11154			0.11288	0
24/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.56486			0.56700	0
24/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19660			3.19663	0
24/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.06609			1.06768	0
24/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.56904			0.57118	0
24/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.56070			0.56285	0
24/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.63324			0.63538	0
24/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00080			0.00083	0
24/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.64490			0.64705	0
24/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.63906			0.64120	0
24/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.22029			0.22188	0
24/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.27574			2.27708	0
24/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.62429			0.62619	0
24/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.80749			0.80939	0
24/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.77103			0.77274	0
24/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.76287			0.76458	0
24/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.76694			0.76865	0
24/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.83063			0.83234	0
24/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.84247			0.84418	0
24/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.83654			0.83825	0
24/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
24/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.47290			0.47605	0
24/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.47860			0.48174	0
24/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.48435			0.48747	0
24/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.22845			0.23157	0
24/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.23700			0.24015	0
24/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.23270			0.23584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
24/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.18591			0.18952	0
24/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.18114			0.18471	0
24/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.18351			0.18710	0
24/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.77070			0.77419	0
24/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.91594			0.91951	0
24/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.90831			0.91190	0
24/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.19550			0.19899	0
24/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.90071			0.90432	0
24/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
24/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.68874			0.69142	0
24/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.69301			0.69570	0
24/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.68449			0.68717	0
24/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.82011			0.82280	0
24/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.82584			0.82852	0
24/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.83159			0.83427	0
24/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.95497			0.95715	0
24/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.95922			0.96140	0
24/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.96348			0.96565	0
24/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.08882			1.09100	0
24/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.08308			1.08525	0
24/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.09457			1.09675	0
24/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
24/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00248			0.00251	0
24/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00052			0.00054	0
24/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00805			0.00807	0
24/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00085			0.00087	0
24/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00528			0.00531	0
24/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01332			0.01334	0
24/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
24/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.17282			0.17900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.40975			0.41466	0
24/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.20317			0.20938	0
24/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.24753			0.25364	0
24/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.08235			0.08726	0
24/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.18013			0.18624	0
24/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.22577			0.23198	0
24/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.26542			0.27160	0
24/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
24/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.05495			0.05687	0
24/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.05581			0.05774	0
24/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.05667			0.05863	0
24/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.41951			1.42144	0
24/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.41037			1.41233	0
24/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.42865			1.43057	0
24/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
24/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.05070			0.05200	0
24/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.05230			0.05362	0
24/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.05395			0.05529	0
24/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.50910			0.51042	0
24/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.50075			0.50209	0
24/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.51750			0.51880	0
24/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
24/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.06401			0.06559	0
24/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.06073			0.06227	0
24/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.06235			0.06391	0
24/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.59205			0.59361	0
24/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.60043			0.60197	0
24/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.58371			0.58529	0
24/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
24/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.03244			0.03380	0
24/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.03187			0.03322	0
24/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.03301			0.03438	0

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24/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.57561			1.57698	0
24/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.58504			1.58640	0
24/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.59447			1.59582	0
24/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
24/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00063			0.00067	0
24/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00073			0.00079	0
24/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00086			0.00092	0
24/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31573			0.31579	0
24/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30586			0.30592	0
24/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32563			0.32567	0
24/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
24/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
24/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.04640			0.04766	0
24/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.04783			0.04911	0
24/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.04930			0.05060	0
24/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.54520			0.54650	0
24/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.56230			0.56356	0
24/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.55373			0.55501	0
24/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
24/01/2020	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