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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 27/01/2020 TO: 27/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
27/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
27/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
27/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
27/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.33264			0.34490	0
27/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.21754			0.22980	0
27/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
27/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31475			1.31604	0
27/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00415			0.00544	0
27/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
27/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86674			1.86701	0
27/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.57420			0.58282	0
27/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
27/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00281			0.00359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.12009			0.12854	0
27/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.12401			0.13256	0
27/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01557			0.01827	0
27/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.64963			0.65747	0
27/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01018			0.01219	0
27/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.16727			1.17025	0
27/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00213			0.00276	0
27/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96636			1.96653	0
27/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.12204			0.13054	0
27/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.48066			0.49015	0
27/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02286			0.02634	0
27/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.96016			0.96483	0
27/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73763			1.73811	0
27/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89967			1.90237	0
27/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.12373			0.13157	0
27/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80691			2.80769	0
27/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.82419			0.83264	0
27/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.21476			0.22425	0
27/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12428			2.12629	0
27/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.81614			0.82464	0
27/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00046			0.00063	0
27/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02137			0.02435	0
27/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95623			2.95686	0
27/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.69696			1.70044	0
27/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.04426			0.04893	0
27/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00173			0.00221	0
27/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.15830			0.16692	0
27/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
27/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.80811			0.81666	0
27/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00084			0.00111	0
27/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
27/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34198			1.34453	0
27/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02478			0.02733	0
27/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
27/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36989			1.37292	0

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27/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05119			0.05422	0
27/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
27/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42362			1.42686	0
27/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.08762			0.09086	0
27/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
27/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.10753			0.11154	0
27/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.55840			0.56486	0
27/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19652			3.19660	0
27/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.06131			1.06609	0
27/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.56258			0.56904	0
27/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.55424			0.56070	0
27/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.62678			0.63324	0
27/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00072			0.00080	0
27/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.63844			0.64490	0
27/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.63260			0.63906	0
27/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.21551			0.22029	0
27/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.27173			2.27574	0
27/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
27/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.61856			0.62429	0
27/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.80176			0.80749	0
27/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
27/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.76589			0.77103	0
27/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.75772			0.76287	0
27/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.76180			0.76694	0
27/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.82549			0.83063	0
27/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.83732			0.84247	0
27/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.83140			0.83654	0
27/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
27/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.46327			0.47290	0
27/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.46902			0.47860	0
27/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.47481			0.48435	0
27/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.21891			0.22845	0
27/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.22737			0.23700	0
27/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.22312			0.23270	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
27/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.17496			0.18591	0
27/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.17029			0.18114	0
27/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.17261			0.18351	0
27/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.76009			0.77070	0
27/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.90509			0.91594	0
27/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.89741			0.90831	0
27/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.18489			0.19550	0
27/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.88976			0.90071	0
27/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
27/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.68063			0.68874	0
27/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.68491			0.69301	0
27/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.67638			0.68449	0
27/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.81201			0.82011	0
27/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.81773			0.82584	0
27/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.82348			0.83159	0
27/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
27/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.94841			0.95497	0
27/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.95266			0.95922	0
27/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.95692			0.96348	0
27/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.08226			1.08882	0
27/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.07652			1.08308	0
27/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.08801			1.09457	0
27/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
27/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00238			0.00248	0
27/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00046			0.00052	0
27/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00799			0.00805	0
27/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00079			0.00085	0
27/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00518			0.00528	0
27/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01326			0.01332	0
27/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
27/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.15316			0.17282	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.39448			0.40975	0
27/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.18337			0.20317	0
27/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.22808			0.24753	0
27/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.06708			0.08235	0
27/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.16068			0.18013	0
27/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.20597			0.22577	0
27/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.24576			0.26542	0
27/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
27/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.04926			0.05495	0
27/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.05006			0.05581	0
27/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.05088			0.05667	0
27/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.41376			1.41951	0
27/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.40458			1.41037	0
27/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.42296			1.42865	0
27/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
27/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.04679			0.05070	0
27/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.04833			0.05230	0
27/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.04991			0.05395	0
27/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.50513			0.50910	0
27/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.49671			0.50075	0
27/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.51359			0.51750	0
27/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
27/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.05926			0.06401	0
27/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.05609			0.06073	0
27/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.05765			0.06235	0
27/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.58735			0.59205	0
27/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.59579			0.60043	0
27/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.57896			0.58371	0
27/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
27/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.02845			0.03244	0
27/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.02793			0.03187	0
27/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.02897			0.03301	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.57157			1.57561	0
27/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.58105			1.58504	0
27/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.59053			1.59447	0
27/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
27/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00050			0.00063	0
27/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00059			0.00073	0
27/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00070			0.00086	0
27/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31559			0.31573	0
27/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30570			0.30586	0
27/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32550			0.32563	0
27/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
27/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
27/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.04260			0.04640	0
27/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.04397			0.04783	0
27/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.04538			0.04930	0
27/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.54128			0.54520	0
27/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.55850			0.56230	0
27/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.54987			0.55373	0
27/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
27/01/2020	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