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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 15/01/2020 TO: 15/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
15/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30251			1.30256	0
15/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00011			0.00016	0
15/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
15/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.37888			0.38243	0
15/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.26378			0.26733	0
15/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
15/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32084			1.32145	0
15/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01024			0.01085	0
15/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
15/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.60763			0.61029	0
15/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
15/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86812			1.86827	0
15/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00659			0.00698	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.15323			0.15591	0
15/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.15752			0.16022	0
15/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02727			0.02834	0
15/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.68021			0.68267	0
15/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.51722			0.52011	0
15/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01913			0.01998	0
15/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17976			1.18086	0
15/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00523			0.00556	0
15/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96724			1.96734	0
15/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.15536			0.15805	0
15/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73996			1.74020	0
15/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.03760			0.03892	0
15/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.97907			0.98066	0
15/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81069			2.81108	0
15/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.85733			0.86001	0
15/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91137			1.91244	0
15/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.15431			0.15677	0
15/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.84946			0.85215	0
15/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00134			0.00144	0
15/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.03386			0.03496	0
15/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95933			2.95966	0
15/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.25132			0.25421	0
15/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13323			2.13408	0
15/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.71170			1.71302	0
15/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.06317			0.06476	0
15/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00406			0.00430	0
15/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.19173			0.19439	0
15/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00222			0.00237	0
15/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
15/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.84162			0.84432	0
15/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
15/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35255			1.35347	0
15/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.03535			0.03627	0
15/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
15/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38216			1.38320	0

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15/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.06346			0.06450	0
15/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
15/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.43660			1.43768	0
15/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10060			0.10168	0
15/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
15/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.12364			0.12500	0
15/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.58385			0.58592	0
15/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19691			3.19695	0
15/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.08027			1.08183	0
15/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.58801			0.59008	0
15/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.57970			0.58178	0
15/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.65221			0.65428	0
15/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00111			0.00115	0
15/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.66390			0.66598	0
15/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.65805			0.66012	0
15/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.23447			0.23603	0
15/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.28784			2.28920	0
15/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
15/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.64121			0.64306	0
15/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.82441			0.82626	0
15/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
15/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.78625			0.78793	0
15/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.77811			0.77979	0
15/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.78218			0.78385	0
15/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.84585			0.84753	0
15/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.85771			0.85939	0
15/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.85178			0.85345	0
15/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
15/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.50034			0.50326	0
15/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.50592			0.50884	0
15/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.51155			0.51445	0
15/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.25565			0.25855	0
15/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.26444			0.26736	0
15/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.26002			0.26294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
15/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.21764			0.22107	0
15/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.21260			0.21600	0
15/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.21511			0.21852	0
15/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.80130			0.80460	0
15/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.94740			0.95080	0
15/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.93991			0.94332	0
15/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.22610			0.22940	0
15/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.93244			0.93587	0
15/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
15/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.71256			0.71516	0
15/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.71683			0.71943	0
15/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.70831			0.71092	0
15/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.84393			0.84653	0
15/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.84966			0.85226	0
15/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.85541			0.85802	0
15/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
15/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.97441			0.97654	0
15/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.97865			0.98079	0
15/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.98290			0.98504	0
15/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.10825			1.11039	0
15/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.10250			1.10464	0
15/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.11401			1.11614	0
15/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
15/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00278			0.00281	0
15/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00068			0.00070	0
15/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00824			0.00826	0
15/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00104			0.00106	0
15/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00558			0.00561	0
15/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01348			0.01350	0
15/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
15/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.22333			0.22837	0

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15/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.45119			0.45546	0
15/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.25385			0.25889	0
15/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.29741			0.30239	0
15/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.12379			0.12806	0
15/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.23001			0.23499	0
15/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.27645			0.28149	0
15/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.31593			0.32097	0
15/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
15/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.07252			0.07451	0
15/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.07352			0.07552	0
15/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.07453			0.07655	0
15/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.43722			1.43922	0
15/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.42823			1.43025	0
15/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.44622			1.44821	0
15/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
15/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.06232			0.06360	0
15/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.06408			0.06537	0
15/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.06587			0.06718	0
15/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.52088			0.52217	0
15/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.51267			0.51398	0
15/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.52912			0.53040	0
15/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
15/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.07807			0.07961	0
15/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.07448			0.07599	0
15/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.07625			0.07778	0
15/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.60595			0.60748	0
15/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.61418			0.61569	0
15/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.59777			0.59931	0
15/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
15/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.04516			0.04664	0
15/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.04448			0.04593	0
15/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.04586			0.04735	0

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15/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.58846			1.58995	0
15/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.59776			1.59924	0
15/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.60708			1.60853	0
15/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
15/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00110			0.00116	0
15/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00126			0.00133	0
15/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00145			0.00152	0
15/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31626			0.31633	0
15/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30645			0.30652	0
15/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32610			0.32616	0
15/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
15/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
15/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.05773			0.05899	0
15/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.05932			0.06058	0
15/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.06094			0.06222	0
15/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.55684			0.55812	0
15/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.57363			0.57489	0
15/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.56522			0.56648	0
15/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
15/01/2020	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