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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 16/01/2020 TO: 16/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
16/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30247			1.30251	0
16/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00007			0.00011	0
16/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
16/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.37528			0.37888	0
16/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.26018			0.26378	0
16/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
16/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32024			1.32084	0
16/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00964			0.01024	0
16/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
16/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86797			1.86812	0
16/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.60495			0.60763	0
16/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
16/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02620			0.02727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.67774			0.68021	0
16/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00621			0.00659	0
16/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.15053			0.15323	0
16/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.15479			0.15752	0
16/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.15265			0.15536	0
16/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.51431			0.51722	0
16/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00491			0.00523	0
16/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96715			1.96724	0
16/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01830			0.01913	0
16/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17867			1.17976	0
16/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73972			1.73996	0
16/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.03629			0.03760	0
16/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.97748			0.97907	0
16/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81031			2.81069	0
16/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.85463			0.85733	0
16/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91030			1.91137	0
16/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.15184			0.15431	0
16/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.03277			0.03386	0
16/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95901			2.95933	0
16/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00125			0.00134	0
16/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.24841			0.25132	0
16/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13240			2.13323	0
16/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.84675			0.84946	0
16/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00382			0.00406	0
16/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.18905			0.19173	0
16/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.71039			1.71170	0
16/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.06158			0.06317	0
16/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
16/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.83889			0.84162	0
16/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00207			0.00222	0
16/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
16/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35163			1.35255	0
16/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.03443			0.03535	0
16/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
16/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38112			1.38216	0

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16/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.06242			0.06346	0
16/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
16/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.43551			1.43660	0
16/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.09951			0.10060	0
16/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
16/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.12229			0.12364	0
16/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.58177			0.58385	0
16/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19687			3.19691	0
16/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.07871			1.08027	0
16/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.58593			0.58801	0
16/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.57762			0.57970	0
16/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.65013			0.65221	0
16/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00107			0.00111	0
16/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.66182			0.66390	0
16/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.65597			0.65805	0
16/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.23291			0.23447	0
16/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.28649			2.28784	0
16/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
16/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.63935			0.64121	0
16/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.82255			0.82441	0
16/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
16/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.78458			0.78625	0
16/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.77643			0.77811	0
16/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.78050			0.78218	0
16/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.84418			0.84585	0
16/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.85603			0.85771	0
16/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.85010			0.85178	0
16/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
16/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.49738			0.50034	0
16/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.50298			0.50592	0
16/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.50862			0.51155	0
16/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.25272			0.25565	0
16/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.26148			0.26444	0
16/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.25708			0.26002	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
16/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.21420			0.21764	0
16/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.20918			0.21260	0
16/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.21168			0.21511	0
16/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.79799			0.80130	0
16/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.94398			0.94740	0
16/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.93648			0.93991	0
16/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.22279			0.22610	0
16/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.92900			0.93244	0
16/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
16/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.70995			0.71256	0
16/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.71422			0.71683	0
16/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.70570			0.70831	0
16/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.84132			0.84393	0
16/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.84705			0.84966	0
16/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.85280			0.85541	0
16/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
16/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.97227			0.97441	0
16/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.97651			0.97865	0
16/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.98076			0.98290	0
16/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.10611			1.10825	0
16/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.10036			1.10250	0
16/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.11187			1.11401	0
16/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
16/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00274			0.00278	0
16/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00066			0.00068	0
16/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00822			0.00824	0
16/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00102			0.00104	0
16/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00554			0.00558	0
16/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01346			0.01348	0
16/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
16/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.21820			0.22333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.44687			0.45119	0
16/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.24871			0.25385	0
16/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.29235			0.29741	0
16/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.11947			0.12379	0
16/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.22495			0.23001	0
16/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.27131			0.27645	0
16/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.31080			0.31593	0
16/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
16/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.07054			0.07252	0
16/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.07152			0.07352	0
16/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.07252			0.07453	0
16/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.43522			1.43722	0
16/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.42622			1.42823	0
16/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.44424			1.44622	0
16/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
16/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.06104			0.06232	0
16/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.06278			0.06408	0
16/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.06456			0.06587	0
16/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.51958			0.52088	0
16/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.51136			0.51267	0
16/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.52784			0.52912	0
16/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
16/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.07652			0.07807	0
16/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.07296			0.07448	0
16/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.07472			0.07625	0
16/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.60442			0.60595	0
16/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.61266			0.61418	0
16/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.59622			0.59777	0
16/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
16/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.04370			0.04516	0
16/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.04303			0.04448	0
16/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.04439			0.04586	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.58699			1.58846	0
16/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.59630			1.59776	0
16/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.60563			1.60708	0
16/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
16/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00104			0.00110	0
16/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00120			0.00126	0
16/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00137			0.00145	0
16/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31620			0.31626	0
16/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30637			0.30645	0
16/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32604			0.32610	0
16/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
16/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
16/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.05648			0.05773	0
16/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.05805			0.05932	0
16/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.05966			0.06094	0
16/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.55556			0.55684	0
16/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.57238			0.57363	0
16/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.56395			0.56522	0
16/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
16/01/2020	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>