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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/01/2020 TO: 20/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
20/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30241			1.30245	0
20/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00001			0.00005	0
20/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
20/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.36047			0.37164	0
20/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.24537			0.25654	0
20/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
20/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31801			1.31966	0
20/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00741			0.00906	0
20/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
20/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86745			1.86783	0
20/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.59404			0.60225	0
20/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
20/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02211			0.02516	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.66772			0.67526	0
20/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00480			0.00584	0
20/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.13964			0.14783	0
20/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.14378			0.15206	0
20/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.14170			0.14993	0
20/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.50243			0.51137	0
20/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00375			0.00460	0
20/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96680			1.96705	0
20/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01511			0.01748	0
20/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17438			1.17758	0
20/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73886			1.73949	0
20/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.03120			0.03500	0
20/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.97113			0.97589	0
20/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80890			2.80994	0
20/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.84374			0.85193	0
20/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.90621			1.90926	0
20/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.14182			0.14936	0
20/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02848			0.03168	0
20/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95785			2.95870	0
20/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00090			0.00115	0
20/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.23653			0.24547	0
20/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12921			2.13158	0
20/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.83580			0.84403	0
20/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00296			0.00359	0
20/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.17814			0.18635	0
20/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.70530			1.70910	0
20/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.05523			0.05999	0
20/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
20/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.82788			0.83616	0
20/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00155			0.00193	0
20/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
20/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34803			1.35072	0
20/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.03083			0.03352	0
20/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
20/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.37700			1.38009	0

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20/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05830			0.06139	0
20/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
20/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.43118			1.43443	0
20/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.09518			0.09843	0
20/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
20/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.11691			0.12094	0
20/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.57337			0.57968	0
20/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19673			3.19683	0
20/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.07243			1.07714	0
20/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.57754			0.58385	0
20/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.56922			0.57553	0
20/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.64174			0.64805	0
20/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00093			0.00103	0
20/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.65342			0.65973	0
20/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.64757			0.65388	0
20/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.22663			0.23134	0
20/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.28111			2.28514	0
20/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.63186			0.63748	0
20/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.81506			0.82068	0
20/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.77783			0.78290	0
20/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.76968			0.77475	0
20/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.77375			0.77882	0
20/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.83743			0.84249	0
20/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.84928			0.85435	0
20/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.84335			0.84842	0
20/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
20/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.48534			0.49441	0
20/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.49099			0.50002	0
20/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.49669			0.50567	0
20/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.24079			0.24977	0
20/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.24944			0.25851	0
20/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.24509			0.25412	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
20/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.20022			0.21073	0
20/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.19531			0.20574	0
20/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.19775			0.20822	0
20/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.78452			0.79465	0
20/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.93011			0.94054	0
20/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.92255			0.93302	0
20/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.20932			0.21945	0
20/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.91502			0.92553	0
20/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
20/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.69942			0.70733	0
20/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.70369			0.71160	0
20/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.69517			0.70308	0
20/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.83079			0.83870	0
20/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.83652			0.84443	0
20/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.84227			0.85018	0
20/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.96365			0.97012	0
20/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.96790			0.97436	0
20/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.97216			0.97862	0
20/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.09750			1.10396	0
20/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.09176			1.09822	0
20/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.10325			1.10972	0
20/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
20/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00261			0.00271	0
20/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00059			0.00065	0
20/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00814			0.00820	0
20/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00094			0.00100	0
20/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00541			0.00551	0
20/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01339			0.01345	0
20/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
20/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.19657			0.21296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.42891			0.44248	0
20/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.22703			0.24346	0
20/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.27100			0.28718	0
20/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.10151			0.11508	0
20/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.20360			0.21978	0
20/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.24963			0.26606	0
20/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.28917			0.30556	0
20/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
20/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.06268			0.06857	0
20/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.06360			0.06953	0
20/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.06454			0.07051	0
20/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.42730			1.43323	0
20/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.41824			1.42421	0
20/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.43638			1.44227	0
20/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
20/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.05589			0.05976	0
20/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.05757			0.06148	0
20/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.05928			0.06325	0
20/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.51437			0.51828	0
20/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.50608			0.51005	0
20/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.52269			0.52656	0
20/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
20/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.07030			0.07497	0
20/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.06687			0.07145	0
20/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.06857			0.07319	0
20/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.59827			0.60289	0
20/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.60657			0.61115	0
20/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.59000			0.59467	0
20/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
20/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.03797			0.04225	0
20/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.03735			0.04159	0
20/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.03859			0.04292	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.58119			1.58552	0
20/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.59057			1.59485	0
20/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.59995			1.60419	0
20/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
20/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00082			0.00098	0
20/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00095			0.00113	0
20/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00110			0.00130	0
20/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31595			0.31613	0
20/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30610			0.30630	0
20/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32582			0.32598	0
20/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
20/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
20/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.05145			0.05523	0
20/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.05295			0.05678	0
20/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.05449			0.05837	0
20/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.55039			0.55427	0
20/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.56735			0.57113	0
20/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.55885			0.56268	0
20/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
20/01/2020	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