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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 28/01/2020 TO: 28/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
28/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
28/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
28/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
28/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.32843			0.33264	0
28/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.21333			0.21754	0
28/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
28/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31436			1.31475	0
28/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00376			0.00415	0
28/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
28/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86666			1.86674	0
28/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.57128			0.57420	0
28/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
28/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00258			0.00281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.11725			0.12009	0
28/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.12113			0.12401	0
28/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01471			0.01557	0
28/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.64698			0.64963	0
28/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.11918			0.12204	0
28/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.47744			0.48066	0
28/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00194			0.00213	0
28/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96631			1.96636	0
28/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00955			0.01018	0
28/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.16630			1.16727	0
28/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02174			0.02286	0
28/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.95862			0.96016	0
28/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73749			1.73763	0
28/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89881			1.89967	0
28/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.12108			0.12373	0
28/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80668			2.80691	0
28/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.82135			0.82419	0
28/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02040			0.02137	0
28/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95604			2.95623	0
28/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00041			0.00046	0
28/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.21154			0.21476	0
28/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12365			2.12428	0
28/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.81328			0.81614	0
28/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.69584			1.69696	0
28/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.04272			0.04426	0
28/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00159			0.00173	0
28/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.15538			0.15830	0
28/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
28/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.80523			0.80811	0
28/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00076			0.00084	0
28/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
28/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34114			1.34198	0
28/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02394			0.02478	0
28/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
28/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36889			1.36989	0

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28/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05019			0.05119	0
28/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
28/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42254			1.42362	0
28/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.08654			0.08762	0
28/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
28/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.10620			0.10753	0
28/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.55623			0.55840	0
28/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19649			3.19652	0
28/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.05970			1.06131	0
28/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.56041			0.56258	0
28/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.55206			0.55424	0
28/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.62461			0.62678	0
28/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00069			0.00072	0
28/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.63626			0.63844	0
28/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.63043			0.63260	0
28/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.21390			0.21551	0
28/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.27040			2.27173	0
28/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
28/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.61664			0.61856	0
28/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.79984			0.80176	0
28/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.76417			0.76589	0
28/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.75600			0.75772	0
28/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.76008			0.76180	0
28/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.82377			0.82549	0
28/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.83560			0.83732	0
28/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.82968			0.83140	0
28/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
28/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.46000			0.46327	0
28/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.46576			0.46902	0
28/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.47158			0.47481	0
28/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.21568			0.21891	0
28/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.22410			0.22737	0
28/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.21986			0.22312	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
28/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.17127			0.17496	0
28/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.16663			0.17029	0
28/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.16894			0.17261	0
28/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.75650			0.76009	0
28/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.90143			0.90509	0
28/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.89374			0.89741	0
28/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.18130			0.18489	0
28/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.88607			0.88976	0
28/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
28/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.67791			0.68063	0
28/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.68218			0.68491	0
28/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.67365			0.67638	0
28/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.80928			0.81201	0
28/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.81501			0.81773	0
28/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.82075			0.82348	0
28/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.94621			0.94841	0
28/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.95046			0.95266	0
28/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.95472			0.95692	0
28/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.08006			1.08226	0
28/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.07432			1.07652	0
28/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.08581			1.08801	0
28/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
28/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00234			0.00238	0
28/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00045			0.00046	0
28/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00797			0.00799	0
28/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00077			0.00079	0
28/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00514			0.00518	0
28/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01325			0.01326	0
28/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
28/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.14616			0.15316	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.38921			0.39448	0
28/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.17630			0.18337	0
28/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.22115			0.22808	0
28/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.06181			0.06708	0
28/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.15375			0.16068	0
28/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.19890			0.20597	0
28/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.23876			0.24576	0
28/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
28/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.04739			0.04926	0
28/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.04817			0.05006	0
28/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.04897			0.05088	0
28/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.41187			1.41376	0
28/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.40267			1.40458	0
28/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.42109			1.42296	0
28/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
28/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.04548			0.04679	0
28/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.04700			0.04833	0
28/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.04856			0.04991	0
28/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.50380			0.50513	0
28/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.49536			0.49671	0
28/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.51228			0.51359	0
28/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
28/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.05766			0.05926	0
28/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.05454			0.05609	0
28/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.05608			0.05765	0
28/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.58578			0.58735	0
28/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.59424			0.59579	0
28/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.57736			0.57896	0
28/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
28/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.02715			0.02845	0
28/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.02665			0.02793	0
28/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.02766			0.02897	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.57026			1.57157	0
28/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.57975			1.58105	0
28/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.58925			1.59053	0
28/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
28/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00046			0.00050	0
28/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00055			0.00059	0
28/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00065			0.00070	0
28/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31555			0.31559	0
28/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30564			0.30570	0
28/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32546			0.32550	0
28/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
28/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
28/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.04134			0.04260	0
28/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.04269			0.04397	0
28/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.04408			0.04538	0
28/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.53998			0.54128	0
28/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.55724			0.55850	0
28/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.54859			0.54987	0
28/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
28/01/2020	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