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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 13/01/2020 TO: 13/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
13/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30262			1.30289	0
13/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00022			0.00049	0
13/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
13/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.38595			0.39628	0
13/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.27085			0.28118	0
13/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
13/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32208			1.32403	0
13/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01148			0.01343	0
13/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
13/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86843			1.86893	0
13/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.61294			0.62079	0
13/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
13/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02943			0.03276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.68512			0.69238	0
13/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00739			0.00867	0
13/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.15858			0.16652	0
13/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.16292			0.17094	0
13/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.16074			0.16872	0
13/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.52298			0.53147	0
13/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00591			0.00700	0
13/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96745			1.96779	0
13/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.02084			0.02350	0
13/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18197			1.18533	0
13/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74045			1.74124	0
13/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.04024			0.04430	0
13/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.98226			0.98706	0
13/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81149			2.81277	0
13/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.86268			0.87062	0
13/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91353			1.91686	0
13/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.15922			0.16648	0
13/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.03607			0.03943	0
13/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96001			2.96110	0
13/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00155			0.00189	0
13/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.25708			0.26557	0
13/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13494			2.13760	0
13/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.85484			0.86282	0
13/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00455			0.00534	0
13/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.19704			0.20489	0
13/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.71434			1.71840	0
13/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.06636			0.07115	0
13/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
13/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.84702			0.85504	0
13/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00253			0.00303	0
13/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
13/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35440			1.35721	0
13/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.03720			0.04001	0
13/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
13/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38424			1.38737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.06554			0.06867	0
13/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
13/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.43876			1.44202	0
13/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10277			0.10602	0
13/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
13/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.12635			0.13041	0
13/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.58799			0.59415	0
13/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19698			3.19710	0
13/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.08338			1.08803	0
13/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.59215			0.59830	0
13/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.58385			0.59001	0
13/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.65635			0.66250	0
13/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00118			0.00130	0
13/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.66805			0.67421	0
13/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.66219			0.66835	0
13/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.23758			0.24223	0
13/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.29055			2.29462	0
13/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
13/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.64491			0.65044	0
13/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.82811			0.83364	0
13/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
13/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.78960			0.79459	0
13/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.78146			0.78646	0
13/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.78552			0.79052	0
13/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.84920			0.85419	0
13/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.86106			0.86606	0
13/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.85512			0.86012	0
13/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
13/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.50617			0.51476	0
13/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.51173			0.52029	0
13/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.51733			0.52586	0
13/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.26143			0.26996	0
13/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.27027			0.27886	0
13/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.26583			0.27439	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
13/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.22448			0.23460	0
13/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.21939			0.22943	0
13/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.22192			0.23200	0
13/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.80787			0.81758	0
13/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.95419			0.96423	0
13/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.94672			0.95680	0
13/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.23267			0.24238	0
13/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.93928			0.94940	0
13/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
13/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.71776			0.72548	0
13/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.72202			0.72975	0
13/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.71351			0.72124	0
13/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.84912			0.85685	0
13/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.85486			0.86258	0
13/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.86061			0.86834	0
13/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
13/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.97868			0.98505	0
13/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.98292			0.98929	0
13/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.98717			0.99354	0
13/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.11252			1.11889	0
13/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.10677			1.11314	0
13/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.11828			1.12465	0
13/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
13/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00284			0.00293	0
13/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00072			0.00078	0
13/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00828			0.00835	0
13/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00108			0.00115	0
13/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00564			0.00573	0
13/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01352			0.01358	0
13/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
13/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.23332			0.24767	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.45966			0.47195	0
13/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.26384			0.27819	0
13/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.30727			0.32141	0
13/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.13226			0.14455	0
13/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.23987			0.25401	0
13/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.28644			0.30079	0
13/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.32592			0.34027	0
13/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
13/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.07650			0.08250	0
13/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.07753			0.08357	0
13/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.07857			0.08465	0
13/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.44123			1.44727	0
13/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.43227			1.43835	0
13/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.45020			1.45620	0
13/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
13/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.06487			0.06867	0
13/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.06666			0.07050	0
13/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.06848			0.07237	0
13/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.52346			0.52730	0
13/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.51528			0.51917	0
13/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.53167			0.53547	0
13/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
13/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.08114			0.08572	0
13/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.07749			0.08198	0
13/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.07930			0.08383	0
13/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.60900			0.61353	0
13/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.61719			0.62168	0
13/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.60084			0.60542	0
13/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
13/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.04812			0.05262	0
13/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.04740			0.05187	0
13/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.04885			0.05339	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.59145			1.59599	0
13/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.60072			1.60522	0
13/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.61000			1.61447	0
13/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
13/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00122			0.00142	0
13/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00140			0.00162	0
13/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00160			0.00184	0
13/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31640			0.31662	0
13/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30660			0.30684	0
13/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32622			0.32642	0
13/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
13/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
13/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.06024			0.06397	0
13/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.06185			0.06563	0
13/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.06350			0.06732	0
13/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.55940			0.56322	0
13/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.57614			0.57987	0
13/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.56775			0.57153	0
13/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
13/01/2020	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>