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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 14/01/2020 TO: 14/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
14/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30256			1.30262	0
14/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00016			0.00022	0
14/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
14/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.38243			0.38595	0
14/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.26733			0.27085	0
14/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
14/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.32145			1.32208	0
14/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.01085			0.01148	0
14/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
14/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86827			1.86843	0
14/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.61029			0.61294	0
14/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
14/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00698			0.00739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.15591			0.15858	0
14/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.16022			0.16292	0
14/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02834			0.02943	0
14/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.68267			0.68512	0
14/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.52011			0.52298	0
14/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01998			0.02084	0
14/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.18086			1.18197	0
14/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00556			0.00591	0
14/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96734			1.96745	0
14/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.15805			0.16074	0
14/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74020			1.74045	0
14/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.03892			0.04024	0
14/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.98066			0.98226	0
14/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.81108			2.81149	0
14/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.86001			0.86268	0
14/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.91244			1.91353	0
14/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.15677			0.15922	0
14/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.85215			0.85484	0
14/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00144			0.00155	0
14/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.03496			0.03607	0
14/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95966			2.96001	0
14/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.25421			0.25708	0
14/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.13408			2.13494	0
14/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.71302			1.71434	0
14/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.06476			0.06636	0
14/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00430			0.00455	0
14/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.19439			0.19704	0
14/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
14/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.84432			0.84702	0
14/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00237			0.00253	0
14/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
14/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.35347			1.35440	0
14/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.03627			0.03720	0
14/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
14/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.38320			1.38424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.06450			0.06554	0
14/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
14/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.43768			1.43876	0
14/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.10168			0.10277	0
14/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
14/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.12500			0.12635	0
14/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.58592			0.58799	0
14/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19695			3.19698	0
14/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.08183			1.08338	0
14/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.59008			0.59215	0
14/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.58178			0.58385	0
14/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.65428			0.65635	0
14/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00115			0.00118	0
14/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.66598			0.66805	0
14/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.66012			0.66219	0
14/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.23603			0.23758	0
14/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.28920			2.29055	0
14/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
14/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.64306			0.64491	0
14/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.82626			0.82811	0
14/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
14/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.78793			0.78960	0
14/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.77979			0.78146	0
14/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.78385			0.78552	0
14/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.84753			0.84920	0
14/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.85939			0.86106	0
14/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.85345			0.85512	0
14/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
14/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.50326			0.50617	0
14/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.50884			0.51173	0
14/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.51445			0.51733	0
14/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.25855			0.26143	0
14/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.26736			0.27027	0
14/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.26294			0.26583	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
14/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.22107			0.22448	0
14/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.21600			0.21939	0
14/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.21852			0.22192	0
14/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.80460			0.80787	0
14/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.95080			0.95419	0
14/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.94332			0.94672	0
14/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.22940			0.23267	0
14/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.93587			0.93928	0
14/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
14/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.71516			0.71776	0
14/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.71943			0.72202	0
14/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.71092			0.71351	0
14/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.84653			0.84912	0
14/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.85226			0.85486	0
14/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.85802			0.86061	0
14/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
14/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.97654			0.97868	0
14/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.98079			0.98292	0
14/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.98504			0.98717	0
14/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.11039			1.11252	0
14/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.10464			1.10677	0
14/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.11614			1.11828	0
14/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
14/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00281			0.00284	0
14/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00070			0.00072	0
14/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00826			0.00828	0
14/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00106			0.00108	0
14/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00561			0.00564	0
14/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01350			0.01352	0
14/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
14/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.22837			0.23332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.45546			0.45966	0
14/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.25889			0.26384	0
14/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.30239			0.30727	0
14/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.12806			0.13226	0
14/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.23499			0.23987	0
14/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.28149			0.28644	0
14/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.32097			0.32592	0
14/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
14/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.07451			0.07650	0
14/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.07552			0.07753	0
14/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.07655			0.07857	0
14/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.43922			1.44123	0
14/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.43025			1.43227	0
14/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.44821			1.45020	0
14/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
14/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.06360			0.06487	0
14/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.06537			0.06666	0
14/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.06718			0.06848	0
14/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.52217			0.52346	0
14/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.51398			0.51528	0
14/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.53040			0.53167	0
14/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
14/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.07961			0.08114	0
14/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.07599			0.07749	0
14/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.07778			0.07930	0
14/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.60748			0.60900	0
14/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.61569			0.61719	0
14/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.59931			0.60084	0
14/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
14/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.04664			0.04812	0
14/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.04593			0.04740	0
14/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.04735			0.04885	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.58995			1.59145	0
14/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.59924			1.60072	0
14/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.60853			1.61000	0
14/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
14/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00116			0.00122	0
14/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00133			0.00140	0
14/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00152			0.00160	0
14/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31633			0.31640	0
14/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30652			0.30660	0
14/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32616			0.32622	0
14/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
14/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
14/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.05899			0.06024	0
14/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.06058			0.06185	0
14/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.06222			0.06350	0
14/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.55812			0.55940	0
14/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.57489			0.57614	0
14/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.56648			0.56775	0
14/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
14/01/2020	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>