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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 22/01/2020 TO: 22/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
22/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
22/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
22/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
22/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.35279			0.35665	0
22/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.23769			0.24155	0
22/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
22/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31699			1.31749	0
22/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00639			0.00689	0
22/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
22/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.58847			0.59126	0
22/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
22/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86722			1.86733	0
22/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00417			0.00448	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.13411			0.13688	0
22/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.13820			0.14100	0
22/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.02016			0.02112	0
22/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.66262			0.66518	0
22/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.49634			0.49940	0
22/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01362			0.01436	0
22/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17230			1.17334	0
22/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00323			0.00348	0
22/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96666			1.96673	0
22/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.13614			0.13893	0
22/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73847			1.73866	0
22/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02874			0.02996	0
22/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.96797			0.96955	0
22/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80827			2.80858	0
22/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.83821			0.84098	0
22/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.90426			1.90522	0
22/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.13672			0.13928	0
22/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.83024			0.83303	0
22/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00076			0.00083	0
22/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02640			0.02744	0
22/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95733			2.95758	0
22/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.23044			0.23350	0
22/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12772			2.12846	0
22/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.70284			1.70406	0
22/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.05207			0.05365	0
22/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00257			0.00276	0
22/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.17257			0.17536	0
22/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00132			0.00143	0
22/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
22/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.82230			0.82510	0
22/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
22/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34626			1.34714	0
22/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02906			0.02994	0
22/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
22/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.37496			1.37598	0

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22/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05626			0.05728	0
22/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
22/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42902			1.43010	0
22/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.09302			0.09410	0
22/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
22/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.11422			0.11556	0
22/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.56913			0.57126	0
22/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19667			3.19670	0
22/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.06927			1.07085	0
22/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.57331			0.57543	0
22/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.56498			0.56710	0
22/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.63751			0.63963	0
22/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00087			0.00090	0
22/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.64918			0.65130	0
22/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.64333			0.64546	0
22/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.22347			0.22505	0
22/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.27842			2.27976	0
22/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
22/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.62808			0.62997	0
22/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.81128			0.81317	0
22/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
22/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.77444			0.77614	0
22/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.76628			0.76798	0
22/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.77035			0.77205	0
22/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.83404			0.83574	0
22/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.84588			0.84758	0
22/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.83995			0.84165	0
22/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
22/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.47917			0.48227	0
22/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.48485			0.48793	0
22/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.49057			0.49364	0
22/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.23467			0.23774	0
22/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.24327			0.24637	0
22/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.23895			0.24203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
22/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.19311			0.19667	0
22/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.18826			0.19180	0
22/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.19067			0.19422	0
22/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.77766			0.78110	0
22/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.92306			0.92660	0
22/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.91547			0.91902	0
22/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.20246			0.20590	0
22/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.90791			0.91147	0
22/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
22/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.69410			0.69676	0
22/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.69837			0.70103	0
22/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.68985			0.69251	0
22/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.82547			0.82813	0
22/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.83120			0.83386	0
22/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.83695			0.83961	0
22/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
22/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.95932			0.96149	0
22/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.96357			0.96574	0
22/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.96783			0.96999	0
22/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.09317			1.09534	0
22/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.08743			1.08959	0
22/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.09892			1.10109	0
22/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
22/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00255			0.00258	0
22/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00055			0.00057	0
22/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00810			0.00812	0
22/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00090			0.00092	0
22/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00535			0.00538	0
22/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01335			0.01337	0
22/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
22/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.18500			0.19086	0

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22/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.41949			0.42424	0
22/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.21541			0.22129	0
22/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.25957			0.26536	0
22/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.09209			0.09684	0
22/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.19217			0.19796	0
22/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.23801			0.24389	0
22/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.27760			0.28346	0
22/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
22/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.05880			0.06074	0
22/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.05969			0.06164	0
22/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.06059			0.06256	0
22/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.42339			1.42534	0
22/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.41429			1.41626	0
22/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.43250			1.43444	0
22/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
22/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.05330			0.05460	0
22/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.05494			0.05625	0
22/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.05662			0.05795	0
22/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.51174			0.51305	0
22/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.50342			0.50475	0
22/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.52010			0.52140	0
22/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
22/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.06716			0.06874	0
22/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.06381			0.06534	0
22/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.06547			0.06702	0
22/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.59517			0.59672	0
22/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.60351			0.60504	0
22/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.58686			0.58843	0
22/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
22/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.03517			0.03656	0
22/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.03458			0.03596	0
22/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.03577			0.03718	0

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22/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.57837			1.57978	0
22/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.58777			1.58916	0
22/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.59718			1.59856	0
22/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
22/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00072			0.00077	0
22/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00084			0.00089	0
22/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00098			0.00104	0
22/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31584			0.31589	0
22/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30598			0.30604	0
22/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32572			0.32577	0
22/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
22/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
22/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.04893			0.05019	0
22/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.05039			0.05167	0
22/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.05190			0.05320	0
22/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.54780			0.54910	0
22/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.56483			0.56609	0
22/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.55629			0.55757	0
22/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
22/01/2020	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