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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 31/01/2020 TO: 31/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
31/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
31/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
31/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
31/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.31539			0.31981	0
31/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.20029			0.20471	0
31/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
31/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31330			1.31364	0
31/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00270			0.00304	0
31/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
31/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86645			1.86651	0
31/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.56239			0.56537	0
31/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
31/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00194			0.00214	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.10865			0.11153	0
31/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.11242			0.11534	0
31/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01225			0.01305	0
31/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.63895			0.64165	0
31/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00776			0.00834	0
31/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.16348			1.16440	0
31/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00144			0.00159	0
31/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96619			1.96623	0
31/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.11052			0.11342	0
31/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.46759			0.47091	0
31/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73709			1.73722	0
31/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.01850			0.01956	0
31/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.95403			0.95555	0
31/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80604			2.80624	0
31/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.81275			0.81563	0
31/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89635			1.89715	0
31/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.11305			0.11575	0
31/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.20169			0.20501	0
31/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12186			2.12244	0
31/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.80462			0.80752	0
31/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00029			0.00033	0
31/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01758			0.01850	0
31/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95554			2.95569	0
31/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.69260			1.69366	0
31/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.03813			0.03965	0
31/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00119			0.00132	0
31/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.14649			0.14947	0
31/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
31/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.79652			0.79944	0
31/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00055			0.00061	0
31/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
31/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33870			1.33950	0
31/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02150			0.02230	0
31/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
31/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36590			1.36689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04720			0.04819	0
31/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
31/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.41932			1.42039	0
31/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.08332			0.08439	0
31/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
31/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.10222			0.10354	0
31/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.54967			0.55186	0
31/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19641			3.19644	0
31/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.05487			1.05649	0
31/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.55386			0.55605	0
31/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.54550			0.54770	0
31/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.61806			0.62025	0
31/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00061			0.00064	0
31/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.62970			0.63190	0
31/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.62387			0.62606	0
31/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.20907			0.21069	0
31/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.26642			2.26774	0
31/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
31/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.61085			0.61278	0
31/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.79405			0.79598	0
31/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
31/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.75899			0.76072	0
31/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.75081			0.75254	0
31/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.75489			0.75663	0
31/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.81859			0.82032	0
31/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.83041			0.83214	0
31/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.82449			0.82623	0
31/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
31/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.45000			0.45336	0
31/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.45581			0.45916	0
31/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.46168			0.46501	0
31/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.20578			0.20911	0
31/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.21410			0.21746	0
31/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.20991			0.21326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
31/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.16005			0.16382	0
31/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.15553			0.15925	0
31/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.15778			0.16152	0
31/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.74558			0.74925	0
31/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.89033			0.89405	0
31/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.88258			0.88632	0
31/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.17038			0.17405	0
31/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.87485			0.87862	0
31/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
31/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.66968			0.67243	0
31/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.67396			0.67671	0
31/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.66542			0.66818	0
31/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.80106			0.80381	0
31/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.80678			0.80953	0
31/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.81252			0.81528	0
31/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
31/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.93959			0.94180	0
31/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.94385			0.94606	0
31/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.94811			0.95032	0
31/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.07345			1.07566	0
31/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.06771			1.06992	0
31/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.07919			1.08140	0
31/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
31/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00223			0.00227	0
31/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00039			0.00041	0
31/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00790			0.00792	0
31/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00070			0.00072	0
31/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00503			0.00507	0
31/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01319			0.01321	0
31/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
31/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.12345			0.13134	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.37279			0.37836	0
31/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.15330			0.16131	0
31/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.19862			0.20646	0
31/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.04539			0.05096	0
31/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.13122			0.13906	0
31/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.17590			0.18391	0
31/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.21605			0.22394	0
31/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
31/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.04186			0.04369	0
31/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.04259			0.04443	0
31/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.04333			0.04519	0
31/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.40629			1.40813	0
31/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.39703			1.39889	0
31/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.41556			1.41739	0
31/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
31/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.04154			0.04285	0
31/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.04300			0.04433	0
31/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.04450			0.04586	0
31/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.49980			0.50113	0
31/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.49130			0.49266	0
31/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.50834			0.50965	0
31/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
31/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.05287			0.05447	0
31/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.04987			0.05143	0
31/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.05135			0.05293	0
31/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.58105			0.58263	0
31/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.58957			0.59113	0
31/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.57257			0.57417	0
31/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
31/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.02338			0.02462	0
31/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.02293			0.02415	0
31/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.02384			0.02509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.56644			1.56769	0
31/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.57598			1.57722	0
31/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.58553			1.58675	0
31/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
31/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00035			0.00039	0
31/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00042			0.00046	0
31/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00051			0.00055	0
31/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31542			0.31546	0
31/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30551			0.30555	0
31/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32535			0.32539	0
31/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
31/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
31/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.03754			0.03881	0
31/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.03883			0.04011	0
31/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.04016			0.04146	0
31/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.53606			0.53736	0
31/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.55344			0.55471	0
31/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.54473			0.54602	0
31/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
31/01/2020	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>