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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 17/02/2020 TO: 17/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
17/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.22316			0.24280	0
17/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.10806			0.12770	0
17/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
17/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31065			1.31077	0
17/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00005			0.00017	0
17/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
17/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86593			1.86596	0
17/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.50749			0.51780	0
17/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
17/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00015			0.00028	0
17/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.05816			0.06723	0
17/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.06100			0.07028	0
17/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00242			0.00359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.59071			0.59955	0
17/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.40523			0.41721	0
17/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00122			0.00192	0
17/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15069			1.15245	0
17/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00009			0.00018	0
17/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96591			1.96592	0
17/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.05957			0.06874	0
17/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73599			1.73607	0
17/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00447			0.00631	0
17/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.93035			0.93411	0
17/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80425			2.80438	0
17/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.76226			0.77133	0
17/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88652			1.88769	0
17/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.06481			0.07365	0
17/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.75367			0.76284	0
17/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00001			0.00002	0
17/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00479			0.00655	0
17/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95419			2.95428	0
17/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.13933			0.15131	0
17/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11532			2.11602	0
17/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67857			1.68041	0
17/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.01445			0.01821	0
17/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00009			0.00017	0
17/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.09159			0.10190	0
17/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
17/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.74510			0.75438	0
17/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00003			0.00006	0
17/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
17/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32666			1.32852	0
17/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00946			0.01132	0
17/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
17/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34971			1.35245	0
17/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.03101			0.03375	0
17/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
17/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.40122			1.40438	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.06522			0.06838	0
17/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
17/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.08007			0.08391	0
17/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.51102			0.51803	0
17/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19608			3.19612	0
17/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.02687			1.03189	0
17/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.51523			0.52225	0
17/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.50682			0.51385	0
17/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.57943			0.58645	0
17/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00028			0.00032	0
17/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.59102			0.59804	0
17/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.58522			0.59223	0
17/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.18107			0.18609	0
17/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.24427			2.24811	0
17/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
17/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.57707			0.58316	0
17/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.76027			0.76636	0
17/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.72895			0.73434	0
17/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.72072			0.72611	0
17/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.72482			0.73022	0
17/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.78855			0.79394	0
17/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.80032			0.80571	0
17/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.79442			0.79982	0
17/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
17/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.38642			0.39868	0
17/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.39263			0.40480	0
17/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.39890			0.41098	0
17/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.14300			0.15508	0
17/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.15052			0.16278	0
17/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.14673			0.15890	0
17/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
17/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.09247			0.10490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.08889			0.10110	0
17/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.09066			0.10298	0
17/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.67874			0.69121	0
17/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.82369			0.83590	0
17/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.81546			0.82778	0
17/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.10354			0.11601	0
17/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.80727			0.81970	0
17/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
17/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.62120			0.63000	0
17/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.62548			0.63428	0
17/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.61693			0.62574	0
17/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.75258			0.76138	0
17/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.75830			0.76710	0
17/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.76403			0.77284	0
17/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.90123			0.90811	0
17/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.90549			0.91237	0
17/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.90977			0.91664	0
17/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.03509			1.04197	0
17/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.02937			1.03624	0
17/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.04083			1.04771	0
17/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
17/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00155			0.00168	0
17/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00014			0.00018	0
17/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00754			0.00760	0
17/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00034			0.00040	0
17/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00435			0.00448	0
17/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01294			0.01298	0
17/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
17/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.01439			0.01857	0
17/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.01476			0.01901	0
17/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.01513			0.01945	0
17/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.37846			1.38271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.36883			1.37315	0
17/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.38809			1.39227	0
17/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
17/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.01950			0.02329	0
17/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.02048			0.02437	0
17/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.02150			0.02549	0
17/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.47728			0.48117	0
17/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.46830			0.47229	0
17/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.48630			0.49009	0
17/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
17/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.02568			0.03040	0
17/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.02364			0.02816	0
17/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.02464			0.02926	0
17/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.55434			0.55896	0
17/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.56334			0.56786	0
17/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.54538			0.55010	0
17/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
17/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00632			0.00867	0
17/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00614			0.00844	0
17/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00651			0.00890	0
17/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54911			1.55150	0
17/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55892			1.56127	0
17/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56874			1.57104	0
17/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
17/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00003			0.00006	0
17/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00004			0.00008	0
17/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00006			0.00010	0
17/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31504			0.31508	0
17/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30506			0.30510	0
17/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32503			0.32506	0
17/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0

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17/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
17/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.01671			0.02022	0
17/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.01754			0.02114	0
17/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.01840			0.02210	0
17/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.51430			0.51800	0
17/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.53261			0.53612	0
17/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.52344			0.52704	0
17/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
17/02/2020	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