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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 12/02/2020 TO: 12/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
12/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.25481			0.26055	0
12/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.13971			0.14545	0
12/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
12/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31091			1.31100	0
12/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00031			0.00040	0
12/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
12/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86599			1.86601	0
12/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.52452			0.52783	0
12/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
12/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00452			0.00502	0
12/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.60538			0.60827	0
12/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00040			0.00048	0
12/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.07325			0.07626	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.07642			0.07949	0
12/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.07482			0.07786	0
12/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00027			0.00032	0
12/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96594			1.96595	0
12/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.42494			0.42872	0
12/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00249			0.00281	0
12/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15376			1.15446	0
12/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73615			1.73619	0
12/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00770			0.00845	0
12/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.93674			0.93809	0
12/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80450			2.80458	0
12/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.77735			0.78036	0
12/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88862			1.88912	0
12/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.07948			0.08237	0
12/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00786			0.00856	0
12/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95437			2.95442	0
12/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.15904			0.16282	0
12/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11659			2.11691	0
12/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00004			0.00005	0
12/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.76892			0.77196	0
12/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00025			0.00029	0
12/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.10862			0.11193	0
12/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68180			1.68255	0
12/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.02084			0.02219	0
12/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
12/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00009			0.00011	0
12/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.76052			0.76359	0
12/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
12/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32982			1.33050	0
12/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01262			0.01330	0
12/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
12/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.35431			1.35525	0
12/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.03561			0.03655	0
12/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
12/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.40650			1.40756	0

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12/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.07050			0.07156	0
12/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
12/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.08650			0.08779	0
12/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.52266			0.52496	0
12/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19616			3.19617	0
12/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.03522			1.03688	0
12/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.52687			0.52917	0
12/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.51848			0.52078	0
12/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.59107			0.59337	0
12/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00036			0.00037	0
12/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.60268			0.60498	0
12/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.59686			0.59916	0
12/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.18942			0.19108	0
12/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.25070			2.25199	0
12/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
12/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.58718			0.58919	0
12/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.77038			0.77239	0
12/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
12/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.73791			0.73969	0
12/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.72969			0.73147	0
12/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.73379			0.73557	0
12/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.79751			0.79929	0
12/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.80929			0.81107	0
12/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.80339			0.80517	0
12/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
12/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.40657			0.41043	0
12/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.41263			0.41647	0
12/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.41875			0.42257	0
12/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.16285			0.16667	0
12/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.17067			0.17453	0
12/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.16673			0.17057	0
12/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
12/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.11306			0.11711	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.10914			0.11313	0
12/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.11109			0.11511	0
12/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.69935			0.70337	0
12/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.84394			0.84793	0
12/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.83589			0.83991	0
12/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.12415			0.12817	0
12/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.82786			0.83191	0
12/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
12/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.63580			0.63869	0
12/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.64009			0.64297	0
12/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.63154			0.63443	0
12/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.76719			0.77007	0
12/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.77290			0.77579	0
12/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.77864			0.78153	0
12/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
12/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.91267			0.91494	0
12/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.91693			0.91920	0
12/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.92120			0.92347	0
12/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.04653			1.04880	0
12/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.04080			1.04307	0
12/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.05227			1.05454	0
12/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
12/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00177			0.00181	0
12/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00020			0.00022	0
12/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00764			0.00767	0
12/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00044			0.00047	0
12/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00457			0.00461	0
12/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01300			0.01302	0
12/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
12/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.02156			0.02310	0
12/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.02204			0.02360	0
12/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.02253			0.02412	0
12/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.38574			1.38730	0

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12/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.37623			1.37782	0
12/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.39526			1.39680	0
12/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
12/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.02585			0.02714	0
12/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.02699			0.02832	0
12/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.02818			0.02953	0
12/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.48379			0.48512	0
12/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.47498			0.47633	0
12/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.49265			0.49394	0
12/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
12/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.03359			0.03519	0
12/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.03122			0.03276	0
12/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.03238			0.03395	0
12/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.56208			0.56365	0
12/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.57092			0.57246	0
12/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.55329			0.55489	0
12/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
12/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.01042			0.01134	0
12/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.01016			0.01106	0
12/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.01068			0.01162	0
12/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.55328			1.55422	0
12/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.56302			1.56394	0
12/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.57276			1.57366	0
12/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
12/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00008			0.00010	0
12/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00011			0.00012	0
12/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00013			0.00015	0
12/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31511			0.31512	0
12/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30513			0.30515	0
12/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32508			0.32510	0
12/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0

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12/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
12/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.02262			0.02383	0
12/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.02360			0.02484	0
12/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.02462			0.02589	0
12/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.52052			0.52179	0
12/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.53852			0.53973	0
12/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.52950			0.53074	0
12/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
12/02/2020	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