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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 26/02/2020 TO: 26/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
26/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.14034			0.15298	0
26/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.02524			0.03788	0
26/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
26/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31060			1.31060	0
26/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00000			0.00000	0
26/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
26/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
26/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.47468			0.47846	0
26/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
26/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00040			0.00052	0
26/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.56361			0.56664	0
26/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00001			0.00001	0
26/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.03130			0.03421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.03334			0.03636	0
26/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00001	0
26/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
26/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.03231			0.03527	0
26/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.36571			0.37041	0
26/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00015			0.00021	0
26/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14706			1.14733	0
26/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73591	0
26/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00093			0.00118	0
26/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92109			0.92193	0
26/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80411			2.80411	0
26/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.73540			0.73831	0
26/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88450			1.88462	0
26/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.03771			0.04074	0
26/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00116			0.00143	0
26/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95411	0
26/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.09981			0.10451	0
26/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11425			2.11431	0
26/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.72641			0.72937	0
26/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
26/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00001	0
26/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.05878			0.06256	0
26/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67503			1.67528	0
26/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00519			0.00603	0
26/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
26/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.71744			0.72046	0
26/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
26/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
26/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32199			1.32244	0
26/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00479			0.00524	0
26/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
26/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34186			1.34270	0
26/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02316			0.02400	0
26/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
26/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.39186			1.39289	0

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26/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.05586			0.05689	0
26/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
26/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06872			0.06997	0
26/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.48940			0.49185	0
26/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19597			3.19598	0
26/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.01160			1.01332	0
26/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.49364			0.49608	0
26/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.48520			0.48764	0
26/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.55784			0.56028	0
26/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00017			0.00018	0
26/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.56940			0.57184	0
26/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.56360			0.56605	0
26/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.16580			0.16752	0
26/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.23292			2.23417	0
26/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
26/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.55848			0.56057	0
26/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.74168			0.74377	0
26/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
26/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.71255			0.71439	0
26/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.70429			0.70614	0
26/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.70841			0.71025	0
26/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.77215			0.77399	0
26/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.78389			0.78574	0
26/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.77801			0.77985	0
26/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
26/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.34580			0.35066	0
26/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.35236			0.35717	0
26/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.35900			0.36375	0
26/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.10310			0.10785	0
26/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.10990			0.11476	0
26/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.10646			0.11127	0
26/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
26/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.05430			0.05857	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.05155			0.05571	0
26/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.05291			0.05712	0
26/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.63957			0.64405	0
26/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.78635			0.79051	0
26/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.77771			0.78192	0
26/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.06437			0.06885	0
26/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.76910			0.77337	0
26/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
26/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.59409			0.59716	0
26/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.59838			0.60145	0
26/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.58982			0.59289	0
26/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.72548			0.72855	0
26/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.73119			0.73426	0
26/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.73692			0.73999	0
26/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
26/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.88029			0.88263	0
26/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.88456			0.88691	0
26/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.88884			0.89119	0
26/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.01416			1.01651	0
26/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.00844			1.01079	0
26/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.01989			1.02223	0
26/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
26/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00112			0.00117	0
26/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00004			0.00005	0
26/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00736			0.00738	0
26/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00016			0.00018	0
26/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00392			0.00397	0
26/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01284			0.01285	0
26/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
26/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00460			0.00544	0
26/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00476			0.00562	0
26/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00493			0.00581	0
26/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36846			1.36932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35863			1.35951	0
26/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37830			1.37914	0
26/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
26/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00901			0.01008	0
26/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00962			0.01074	0
26/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.01027			0.01143	0
26/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46642			0.46754	0
26/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45707			0.45823	0
26/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47581			0.47688	0
26/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
26/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.01234			0.01372	0
26/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.01105			0.01234	0
26/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.01168			0.01301	0
26/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.54138			0.54271	0
26/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.55075			0.55204	0
26/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.53204			0.53342	0
26/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
26/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00151			0.00187	0
26/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00145			0.00180	0
26/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00158			0.00195	0
26/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54418			1.54455	0
26/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55411			1.55447	0
26/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56405			1.56440	0
26/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
26/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
26/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
26/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00001	0
26/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
26/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30501	0
26/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
26/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
26/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00726			0.00820	0
26/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00774			0.00872	0
26/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00826			0.00928	0
26/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.50416			0.50518	0
26/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.52316			0.52410	0
26/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.51364			0.51462	0
26/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
26/02/2020	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