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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 14/02/2020 TO: 14/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
14/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.24280			0.24890	0
14/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.12770			0.13380	0
14/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
14/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31077			1.31083	0
14/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00017			0.00023	0
14/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
14/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86596			1.86597	0
14/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.51780			0.52117	0
14/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
14/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00028			0.00034	0
14/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.06723			0.07024	0
14/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.07028			0.07335	0
14/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00359			0.00404	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.59955			0.60247	0
14/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.41721			0.42110	0
14/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00192			0.00219	0
14/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15245			1.15309	0
14/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00018			0.00023	0
14/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96592			1.96593	0
14/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.06874			0.07178	0
14/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73607			1.73611	0
14/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00631			0.00699	0
14/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.93411			0.93541	0
14/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80438			2.80444	0
14/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.77133			0.77434	0
14/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88769			1.88814	0
14/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.07365			0.07657	0
14/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.76284			0.76588	0
14/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00002			0.00003	0
14/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00655			0.00719	0
14/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95428			2.95433	0
14/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.15131			0.15520	0
14/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11602			2.11629	0
14/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68041			1.68109	0
14/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.01821			0.01951	0
14/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00017			0.00021	0
14/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.10190			0.10527	0
14/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
14/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.75438			0.75745	0
14/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00006			0.00007	0
14/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
14/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32852			1.32916	0
14/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01132			0.01196	0
14/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
14/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.35245			1.35338	0
14/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.03375			0.03468	0
14/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
14/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.40438			1.40544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.06838			0.06944	0
14/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
14/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.08391			0.08520	0
14/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.51803			0.52035	0
14/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19612			3.19614	0
14/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.03189			1.03356	0
14/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.52225			0.52456	0
14/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.51385			0.51617	0
14/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.58645			0.58876	0
14/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00032			0.00034	0
14/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.59804			0.60037	0
14/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.59223			0.59455	0
14/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.18609			0.18776	0
14/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.24811			2.24940	0
14/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
14/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.58316			0.58517	0
14/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.76636			0.76837	0
14/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
14/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.73434			0.73612	0
14/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.72611			0.72791	0
14/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.73022			0.73201	0
14/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.79394			0.79572	0
14/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.80571			0.80751	0
14/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.79982			0.80161	0
14/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
14/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.39868			0.40265	0
14/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.40480			0.40874	0
14/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.41098			0.41489	0
14/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.15508			0.15899	0
14/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.16278			0.16675	0
14/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.15890			0.16284	0
14/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
14/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.10490			0.10899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.10110			0.10513	0
14/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.10298			0.10705	0
14/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.69121			0.69530	0
14/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.83590			0.83993	0
14/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.82778			0.83185	0
14/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.11601			0.12010	0
14/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.81970			0.82379	0
14/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
14/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.63000			0.63291	0
14/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.63428			0.63719	0
14/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.62574			0.62865	0
14/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.76138			0.76429	0
14/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.76710			0.77001	0
14/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.77284			0.77575	0
14/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
14/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.90811			0.91039	0
14/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.91237			0.91465	0
14/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.91664			0.91893	0
14/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.04197			1.04425	0
14/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.03624			1.03853	0
14/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.04771			1.04999	0
14/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
14/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00168			0.00172	0
14/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00018			0.00019	0
14/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00760			0.00762	0
14/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00040			0.00042	0
14/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00448			0.00452	0
14/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01298			0.01299	0
14/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
14/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.01857			0.02005	0
14/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.01901			0.02050	0
14/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.01945			0.02097	0
14/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.38271			1.38420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.37315			1.37467	0
14/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.39227			1.39375	0
14/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
14/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.02329			0.02457	0
14/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.02437			0.02568	0
14/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.02549			0.02683	0
14/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.48117			0.48248	0
14/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.47229			0.47363	0
14/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.49009			0.49137	0
14/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
14/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.03040			0.03199	0
14/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.02816			0.02969	0
14/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.02926			0.03082	0
14/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.55896			0.56052	0
14/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.56786			0.56939	0
14/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.55010			0.55169	0
14/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
14/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00867			0.00953	0
14/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00844			0.00928	0
14/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00890			0.00977	0
14/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.55150			1.55237	0
14/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.56127			1.56213	0
14/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.57104			1.57188	0
14/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
14/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00006			0.00007	0
14/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00008			0.00009	0
14/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00010			0.00011	0
14/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31508			0.31509	0
14/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30510			0.30511	0
14/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32506			0.32507	0
14/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0

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14/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
14/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.02022			0.02142	0
14/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.02114			0.02237	0
14/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.02210			0.02336	0
14/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.51800			0.51926	0
14/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.53612			0.53732	0
14/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.52704			0.52827	0
14/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
14/02/2020	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