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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/02/2020 TO: 20/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
20/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.20087			0.20866	0
20/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.08577			0.09356	0
20/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
20/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31061			1.31062	0
20/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00001			0.00002	0
20/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
20/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.49687			0.50044	0
20/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86591			1.86592	0
20/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
20/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00007			0.00009	0
20/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00151			0.00178	0
20/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.58174			0.58474	0
20/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.04910			0.05212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.05171			0.05481	0
20/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00004			0.00006	0
20/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96591	0
20/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.05039			0.05345	0
20/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.39270			0.39694	0
20/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00071			0.00086	0
20/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14919			1.14966	0
20/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73594			1.73596	0
20/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00296			0.00343	0
20/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92689			0.92801	0
20/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80417			2.80419	0
20/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88561			1.88588	0
20/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.05584			0.05884	0
20/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.75320			0.75622	0
20/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00329			0.00376	0
20/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95414			2.95416	0
20/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.12680			0.13104	0
20/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11481			2.11496	0
20/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.74449			0.74755	0
20/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00001	0
20/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00004			0.00006	0
20/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.08097			0.08454	0
20/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67706			1.67753	0
20/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.01099			0.01211	0
20/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
20/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00001			0.00002	0
20/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.73581			0.73891	0
20/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
20/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32495			1.32551	0
20/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00775			0.00831	0
20/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
20/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34702			1.34791	0
20/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02832			0.02921	0
20/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
20/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.39808			1.39913	0

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20/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.06208			0.06313	0
20/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
20/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.07625			0.07752	0
20/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.50391			0.50629	0
20/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19604			3.19605	0
20/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.02182			1.02351	0
20/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.50813			0.51051	0
20/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.49971			0.50209	0
20/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00024			0.00025	0
20/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.57233			0.57471	0
20/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.58391			0.58629	0
20/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.57811			0.58049	0
20/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.17602			0.17771	0
20/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.24045			2.24172	0
20/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.57093			0.57299	0
20/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.75413			0.75619	0
20/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.72352			0.72533	0
20/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.71528			0.71710	0
20/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.71939			0.72121	0
20/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.78312			0.78493	0
20/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.79488			0.79670	0
20/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.78899			0.79081	0
20/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
20/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.37359			0.37794	0
20/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.37989			0.38421	0
20/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.38626			0.39054	0
20/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.13036			0.13464	0
20/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.13769			0.14204	0
20/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.13399			0.13831	0
20/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
20/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.07986			0.08409	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.07652			0.08066	0
20/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.07818			0.08236	0
20/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.66598			0.67027	0
20/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.81132			0.81546	0
20/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.80298			0.80716	0
20/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.09078			0.09507	0
20/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.79466			0.79888	0
20/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
20/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.61228			0.61527	0
20/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.61657			0.61955	0
20/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.60802			0.61100	0
20/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.74367			0.74665	0
20/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.74938			0.75237	0
20/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.75512			0.75810	0
20/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.89430			0.89661	0
20/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.89856			0.90088	0
20/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.90284			0.90516	0
20/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.02816			1.03048	0
20/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.02244			1.02476	0
20/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.03390			1.03621	0
20/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
20/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00141			0.00146	0
20/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00010			0.00011	0
20/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00748			0.00750	0
20/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00028			0.00030	0
20/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00421			0.00426	0
20/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01290			0.01291	0
20/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
20/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.01062			0.01182	0
20/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.01091			0.01214	0
20/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.01122			0.01247	0
20/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.37461			1.37584	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.36492			1.36617	0
20/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.38432			1.38552	0
20/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
20/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.01583			0.01704	0
20/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.01669			0.01794	0
20/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.01760			0.01888	0
20/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.47349			0.47474	0
20/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.46440			0.46568	0
20/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.48263			0.48384	0
20/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
20/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.02105			0.02258	0
20/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.01924			0.02069	0
20/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.02013			0.02162	0
20/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.54983			0.55132	0
20/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.55894			0.56039	0
20/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.54075			0.54228	0
20/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
20/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00433			0.00496	0
20/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00420			0.00481	0
20/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00447			0.00511	0
20/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54707			1.54771	0
20/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55693			1.55756	0
20/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56680			1.56741	0
20/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
20/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00002			0.00002	0
20/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00002			0.00003	0
20/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00003			0.00004	0
20/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31502			0.31503	0
20/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30503			0.30504	0
20/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32502			0.32502	0
20/02/2020	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
20/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
20/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.01335			0.01445	0
20/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.01407			0.01520	0
20/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.01482			0.01599	0
20/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.51072			0.51189	0
20/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.52925			0.53035	0
20/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.51996			0.52110	0
20/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
20/02/2020	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