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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 18/02/2020 TO: 18/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
18/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.21607			0.22316	0
18/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.10097			0.10806	0
18/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
18/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31063			1.31065	0
18/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00003			0.00005	0
18/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
18/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86592			1.86593	0
18/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.50398			0.50749	0
18/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
18/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00012			0.00015	0
18/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.05514			0.05816	0
18/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.05791			0.06100	0
18/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00209			0.00242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.58773			0.59071	0
18/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00007			0.00009	0
18/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96591			1.96591	0
18/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.05651			0.05957	0
18/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.40111			0.40523	0
18/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00103			0.00122	0
18/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15016			1.15069	0
18/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73597			1.73599	0
18/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00393			0.00447	0
18/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92916			0.93035	0
18/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80422			2.80425	0
18/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.75924			0.76226	0
18/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88619			1.88652	0
18/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.06183			0.06481	0
18/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00426			0.00479	0
18/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95417			2.95419	0
18/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.13521			0.13933	0
18/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11513			2.11532	0
18/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.75061			0.75367	0
18/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00001			0.00001	0
18/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67803			1.67857	0
18/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.01327			0.01445	0
18/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00007			0.00009	0
18/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.08808			0.09159	0
18/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
18/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.74201			0.74510	0
18/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00002			0.00003	0
18/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
18/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32608			1.32666	0
18/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00888			0.00946	0
18/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
18/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34880			1.34971	0
18/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.03010			0.03101	0
18/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
18/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.40017			1.40122	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.06417			0.06522	0
18/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
18/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.07879			0.08007	0
18/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.50866			0.51102	0
18/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19606			3.19608	0
18/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.02519			1.02687	0
18/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.51288			0.51523	0
18/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.50446			0.50682	0
18/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.57708			0.57943	0
18/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00026			0.00028	0
18/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.58866			0.59102	0
18/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.58286			0.58522	0
18/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.17939			0.18107	0
18/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.24299			2.24427	0
18/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
18/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.57503			0.57707	0
18/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.75823			0.76027	0
18/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
18/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.72714			0.72895	0
18/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.71891			0.72072	0
18/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.72302			0.72482	0
18/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.78674			0.78855	0
18/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.79851			0.80032	0
18/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.79262			0.79442	0
18/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
18/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.38221			0.38642	0
18/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.38845			0.39263	0
18/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.39475			0.39890	0
18/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.13885			0.14300	0
18/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.14631			0.15052	0
18/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.14255			0.14673	0
18/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
18/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.08829			0.09247	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.08478			0.08889	0
18/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.08652			0.09066	0
18/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.67452			0.67874	0
18/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.81958			0.82369	0
18/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.81132			0.81546	0
18/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.09932			0.10354	0
18/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.80309			0.80727	0
18/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
18/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.61824			0.62120	0
18/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.62253			0.62548	0
18/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.61397			0.61693	0
18/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.74963			0.75258	0
18/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.75534			0.75830	0
18/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.76107			0.76403	0
18/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
18/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.89892			0.90123	0
18/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.90319			0.90549	0
18/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.90747			0.90977	0
18/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.03279			1.03509	0
18/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.02707			1.02937	0
18/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.03852			1.04083	0
18/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
18/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00151			0.00155	0
18/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00012			0.00014	0
18/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00752			0.00754	0
18/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00032			0.00034	0
18/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00431			0.00435	0
18/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01292			0.01294	0
18/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
18/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.01308			0.01439	0
18/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.01343			0.01476	0
18/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.01378			0.01513	0
18/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.37713			1.37846	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.36748			1.36883	0
18/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.38678			1.38809	0
18/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
18/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.01826			0.01950	0
18/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.01920			0.02048	0
18/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.02018			0.02150	0
18/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.47600			0.47728	0
18/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.46699			0.46830	0
18/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.48506			0.48630	0
18/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
18/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.02412			0.02568	0
18/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.02216			0.02364	0
18/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.02312			0.02464	0
18/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.55282			0.55434	0
18/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.56186			0.56334	0
18/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.54382			0.54538	0
18/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
18/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00562			0.00632	0
18/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00546			0.00614	0
18/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00579			0.00651	0
18/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54839			1.54911	0
18/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55822			1.55892	0
18/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56806			1.56874	0
18/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
18/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00003			0.00003	0
18/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00004			0.00004	0
18/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00005			0.00006	0
18/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31504			0.31504	0
18/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30505			0.30506	0
18/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32503			0.32503	0
18/02/2020	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
18/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
18/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.01557			0.01671	0
18/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.01636			0.01754	0
18/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.01719			0.01840	0
18/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.51309			0.51430	0
18/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.53147			0.53261	0
18/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.52226			0.52344	0
18/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
18/02/2020	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>