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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 19/02/2020 TO: 19/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
19/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.20866			0.21607	0
19/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.09356			0.10097	0
19/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
19/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31062			1.31063	0
19/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00002			0.00003	0
19/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
19/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86592			1.86592	0
19/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.50044			0.50398	0
19/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
19/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00178			0.00209	0
19/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.58474			0.58773	0
19/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00009			0.00012	0
19/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.05212			0.05514	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.05481			0.05791	0
19/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00006			0.00007	0
19/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96591			1.96591	0
19/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.05345			0.05651	0
19/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.39694			0.40111	0
19/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00086			0.00103	0
19/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14966			1.15016	0
19/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73596			1.73597	0
19/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00343			0.00393	0
19/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92801			0.92916	0
19/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80419			2.80422	0
19/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.75622			0.75924	0
19/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88588			1.88619	0
19/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.05884			0.06183	0
19/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00376			0.00426	0
19/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95416			2.95417	0
19/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.13104			0.13521	0
19/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11496			2.11513	0
19/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.74755			0.75061	0
19/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00001			0.00001	0
19/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67753			1.67803	0
19/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.01211			0.01327	0
19/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00006			0.00007	0
19/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.08454			0.08808	0
19/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
19/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00002			0.00002	0
19/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.73891			0.74201	0
19/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
19/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32551			1.32608	0
19/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00831			0.00888	0
19/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
19/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34791			1.34880	0
19/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02921			0.03010	0
19/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
19/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.39913			1.40017	0

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19/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.06313			0.06417	0
19/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
19/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.07752			0.07879	0
19/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.50629			0.50866	0
19/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19605			3.19606	0
19/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.02351			1.02519	0
19/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.51051			0.51288	0
19/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.50209			0.50446	0
19/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.57471			0.57708	0
19/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00025			0.00026	0
19/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.58629			0.58866	0
19/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.58049			0.58286	0
19/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.17771			0.17939	0
19/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.24172			2.24299	0
19/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
19/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.57299			0.57503	0
19/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.75619			0.75823	0
19/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
19/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.72533			0.72714	0
19/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.71710			0.71891	0
19/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.72121			0.72302	0
19/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.78493			0.78674	0
19/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.79670			0.79851	0
19/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.79081			0.79262	0
19/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
19/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.37794			0.38221	0
19/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.38421			0.38845	0
19/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.39054			0.39475	0
19/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.13464			0.13885	0
19/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.14204			0.14631	0
19/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.13831			0.14255	0
19/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
19/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.08409			0.08829	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.08066			0.08478	0
19/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.08236			0.08652	0
19/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.67027			0.67452	0
19/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.81546			0.81958	0
19/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.80716			0.81132	0
19/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.09507			0.09932	0
19/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.79888			0.80309	0
19/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
19/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.61527			0.61824	0
19/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.61955			0.62253	0
19/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.61100			0.61397	0
19/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.74665			0.74963	0
19/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.75237			0.75534	0
19/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.75810			0.76107	0
19/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
19/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.89661			0.89892	0
19/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.90088			0.90319	0
19/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.90516			0.90747	0
19/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.03048			1.03279	0
19/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.02476			1.02707	0
19/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.03621			1.03852	0
19/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
19/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00146			0.00151	0
19/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00011			0.00012	0
19/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00750			0.00752	0
19/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00030			0.00032	0
19/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00426			0.00431	0
19/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01291			0.01292	0
19/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
19/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.01182			0.01308	0
19/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.01214			0.01343	0
19/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.01247			0.01378	0
19/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.37584			1.37713	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.36617			1.36748	0
19/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.38552			1.38678	0
19/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
19/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.01704			0.01826	0
19/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.01794			0.01920	0
19/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.01888			0.02018	0
19/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.47474			0.47600	0
19/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.46568			0.46699	0
19/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.48384			0.48506	0
19/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
19/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.02258			0.02412	0
19/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.02069			0.02216	0
19/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.02162			0.02312	0
19/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.55132			0.55282	0
19/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.56039			0.56186	0
19/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.54228			0.54382	0
19/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
19/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00496			0.00562	0
19/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00481			0.00546	0
19/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00511			0.00579	0
19/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54771			1.54839	0
19/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55756			1.55822	0
19/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56741			1.56806	0
19/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
19/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00002			0.00003	0
19/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00003			0.00004	0
19/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00004			0.00005	0
19/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31503			0.31504	0
19/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30504			0.30505	0
19/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32502			0.32503	0
19/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0

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19/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
19/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.01445			0.01557	0
19/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.01520			0.01636	0
19/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.01599			0.01719	0
19/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.51189			0.51309	0
19/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.53035			0.53147	0
19/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.52110			0.52226	0
19/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
19/02/2020	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>