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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 24/02/2020 TO: 24/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
24/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.16423			0.19263	0
24/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.04913			0.07753	0
24/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
24/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31060			1.31060	0
24/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00000			0.00000	0
24/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
24/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86591	0
24/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.48221			0.49326	0
24/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
24/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00002			0.00005	0
24/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.03715			0.04609	0
24/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.03940			0.04862	0
24/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00067			0.00126	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.56966			0.57873	0
24/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.37503			0.38839	0
24/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00001			0.00003	0
24/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
24/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.03826			0.04734	0
24/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00028			0.00057	0
24/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14763			1.14875	0
24/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73591			1.73593	0
24/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00146			0.00253	0
24/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92283			0.92581	0
24/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80412			2.80415	0
24/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88477			1.88536	0
24/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.04376			0.05283	0
24/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.74125			0.75019	0
24/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00173			0.00285	0
24/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95411			2.95413	0
24/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.73236			0.74144	0
24/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
24/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.10913			0.12249	0
24/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11438			2.11467	0
24/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67556			1.67663	0
24/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00693			0.00991	0
24/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00001			0.00003	0
24/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.06631			0.07736	0
24/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
24/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00001	0
24/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.72350			0.73272	0
24/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
24/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32291			1.32441	0
24/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00571			0.00721	0
24/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
24/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34355			1.34614	0
24/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02485			0.02744	0
24/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
24/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.39392			1.39704	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.05792			0.06104	0
24/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
24/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.07121			0.07498	0
24/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.49428			0.50152	0
24/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19599			3.19602	0
24/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.01502			1.02013	0
24/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.49851			0.50574	0
24/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.49008			0.49732	0
24/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00019			0.00022	0
24/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.56271			0.56994	0
24/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.57428			0.58152	0
24/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.56848			0.57572	0
24/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.16922			0.17433	0
24/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.23541			2.23918	0
24/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.56266			0.56887	0
24/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.74586			0.75207	0
24/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.71622			0.72170	0
24/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.70797			0.71346	0
24/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.71209			0.71757	0
24/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.77582			0.78130	0
24/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.78757			0.79306	0
24/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.78169			0.78717	0
24/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
24/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.35542			0.36917	0
24/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.36188			0.37551	0
24/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.36842			0.38192	0
24/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.11252			0.12602	0
24/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.11952			0.13327	0
24/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.11598			0.12961	0
24/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
24/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.06284			0.07563	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.05988			0.07237	0
24/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.06134			0.07398	0
24/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.64849			0.66165	0
24/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.79468			0.80717	0
24/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.78614			0.79878	0
24/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.07329			0.08645	0
24/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.77764			0.79043	0
24/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
24/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.60021			0.60928	0
24/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.60450			0.61357	0
24/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.59594			0.60502	0
24/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.73160			0.74067	0
24/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.73731			0.74638	0
24/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.74304			0.75212	0
24/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.88498			0.89198	0
24/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.88925			0.89624	0
24/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.89353			0.90052	0
24/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.01885			1.02584	0
24/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.01313			1.02012	0
24/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.02458			1.03158	0
24/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
24/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00122			0.00137	0
24/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00006			0.00009	0
24/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00740			0.00746	0
24/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00020			0.00026	0
24/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00402			0.00417	0
24/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01286			0.01289	0
24/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
24/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00635			0.00946	0
24/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00656			0.00974	0
24/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00677			0.01002	0
24/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.37026			1.37344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.36047			1.36372	0
24/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.38005			1.38316	0
24/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
24/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.01118			0.01463	0
24/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.01188			0.01546	0
24/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.01262			0.01632	0
24/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46868			0.47226	0
24/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45942			0.46312	0
24/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47798			0.48143	0
24/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
24/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.01514			0.01954	0
24/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.01366			0.01781	0
24/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.01438			0.01866	0
24/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.54408			0.54836	0
24/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.55336			0.55751	0
24/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.53484			0.53924	0
24/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
24/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00228			0.00375	0
24/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00219			0.00363	0
24/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00236			0.00388	0
24/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54496			1.54648	0
24/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55488			1.55635	0
24/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56479			1.56623	0
24/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
24/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00001	0
24/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00001			0.00002	0
24/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00001			0.00002	0
24/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31501			0.31502	0
24/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30501			0.30502	0
24/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32501	0
24/02/2020	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
24/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
24/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00917			0.01226	0
24/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00973			0.01295	0
24/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.01033			0.01366	0
24/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.50623			0.50956	0
24/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.52507			0.52816	0
24/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.51563			0.51885	0
24/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
24/02/2020	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>