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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 25/02/2020 TO: 25/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
25/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.15298			0.16423	0
25/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.03788			0.04913	0
25/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
25/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31060			1.31060	0
25/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00000			0.00000	0
25/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
25/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
25/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.47846			0.48221	0
25/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
25/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00001			0.00002	0
25/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.03421			0.03715	0
25/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.03636			0.03940	0
25/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00052			0.00067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.56664			0.56966	0
25/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.03527			0.03826	0
25/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.37041			0.37503	0
25/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00001			0.00001	0
25/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
25/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00021			0.00028	0
25/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14733			1.14763	0
25/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73591			1.73591	0
25/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00118			0.00146	0
25/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92193			0.92283	0
25/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80411			2.80412	0
25/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.73831			0.74125	0
25/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88462			1.88477	0
25/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.04074			0.04376	0
25/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00143			0.00173	0
25/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95411			2.95411	0
25/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
25/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.10451			0.10913	0
25/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11431			2.11438	0
25/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.72937			0.73236	0
25/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67528			1.67556	0
25/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00603			0.00693	0
25/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00001			0.00001	0
25/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.06256			0.06631	0
25/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
25/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.72046			0.72350	0
25/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
25/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
25/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32244			1.32291	0
25/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00524			0.00571	0
25/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
25/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34270			1.34355	0
25/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02400			0.02485	0
25/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
25/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.39289			1.39392	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.05689			0.05792	0
25/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
25/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06997			0.07121	0
25/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.49185			0.49428	0
25/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19598			3.19599	0
25/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.01332			1.01502	0
25/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.49608			0.49851	0
25/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.48764			0.49008	0
25/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.56028			0.56271	0
25/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00018			0.00019	0
25/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.57184			0.57428	0
25/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.56605			0.56848	0
25/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.16752			0.16922	0
25/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.23417			2.23541	0
25/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
25/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.56057			0.56266	0
25/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.74377			0.74586	0
25/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
25/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.71439			0.71622	0
25/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.70614			0.70797	0
25/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.71025			0.71209	0
25/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.77399			0.77582	0
25/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.78574			0.78757	0
25/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.77985			0.78169	0
25/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
25/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.35066			0.35542	0
25/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.35717			0.36188	0
25/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.36375			0.36842	0
25/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.10785			0.11252	0
25/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.11476			0.11952	0
25/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.11127			0.11598	0
25/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
25/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.05857			0.06284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.05571			0.05988	0
25/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.05712			0.06134	0
25/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.64405			0.64849	0
25/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.79051			0.79468	0
25/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.78192			0.78614	0
25/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.06885			0.07329	0
25/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.77337			0.77764	0
25/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
25/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.59716			0.60021	0
25/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.60145			0.60450	0
25/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.59289			0.59594	0
25/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.72855			0.73160	0
25/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.73426			0.73731	0
25/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.73999			0.74304	0
25/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
25/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.88263			0.88498	0
25/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.88691			0.88925	0
25/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.89119			0.89353	0
25/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.01651			1.01885	0
25/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.01079			1.01313	0
25/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.02223			1.02458	0
25/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
25/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00117			0.00122	0
25/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00005			0.00006	0
25/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00738			0.00740	0
25/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00018			0.00020	0
25/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00397			0.00402	0
25/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01285			0.01286	0
25/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
25/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00544			0.00635	0
25/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00562			0.00656	0
25/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00581			0.00677	0
25/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36932			1.37026	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35951			1.36047	0
25/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37914			1.38005	0
25/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
25/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.01008			0.01118	0
25/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.01074			0.01188	0
25/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.01143			0.01262	0
25/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46754			0.46868	0
25/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45823			0.45942	0
25/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47688			0.47798	0
25/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
25/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.01372			0.01514	0
25/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.01234			0.01366	0
25/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.01301			0.01438	0
25/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.54271			0.54408	0
25/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.55204			0.55336	0
25/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.53342			0.53484	0
25/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
25/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00187			0.00228	0
25/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00180			0.00219	0
25/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00195			0.00236	0
25/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54455			1.54496	0
25/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55447			1.55488	0
25/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56440			1.56479	0
25/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
25/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
25/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00001	0
25/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00001			0.00001	0
25/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31501	0
25/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30501			0.30501	0
25/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
25/02/2020	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
25/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
25/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00820			0.00917	0
25/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00872			0.00973	0
25/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00928			0.01033	0
25/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.50518			0.50623	0
25/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.52410			0.52507	0
25/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.51462			0.51563	0
25/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
25/02/2020	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>