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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 03/03/2020 TO: 03/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
03/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
03/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.45139			0.45532	0
03/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
03/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.01495			0.01748	0
03/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.01626			0.01893	0
03/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00004			0.00006	0
03/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.54590			0.54876	0
03/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00001			0.00002	0
03/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14608			1.14617	0
03/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
03/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.01559			0.01819	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.33537			0.34070	0
03/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
03/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00012			0.00019	0
03/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91732			0.91778	0
03/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
03/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.71905			0.72158	0
03/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88414			1.88416	0
03/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.02000			0.02286	0
03/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.06947			0.07480	0
03/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11411			2.11412	0
03/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.70969			0.71229	0
03/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00018			0.00027	0
03/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
03/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67422			1.67429	0
03/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00142			0.00188	0
03/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.03549			0.03942	0
03/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.70036			0.70303	0
03/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
03/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31973			1.32006	0
03/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00253			0.00286	0
03/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
03/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33702			1.33780	0
03/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01832			0.01910	0
03/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
03/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.38574			1.38675	0
03/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04974			0.05075	0
03/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
03/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06136			0.06257	0
03/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.47448			0.47700	0
03/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19591			3.19592	0
03/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.00125			1.00298	0

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03/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.47873			0.48124	0
03/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.47027			0.47279	0
03/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.54293			0.54544	0
03/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00011			0.00012	0
03/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.55447			0.55699	0
03/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.54868			0.55120	0
03/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.15545			0.15718	0
03/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.22556			2.22677	0
03/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
03/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.54578			0.54792	0
03/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.72898			0.73112	0
03/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.70141			0.70328	0
03/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.69314			0.69501	0
03/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.69726			0.69913	0
03/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.76101			0.76288	0
03/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.77274			0.77461	0
03/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.76686			0.76873	0
03/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
03/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.31426			0.31984	0
03/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.32121			0.32672	0
03/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.32825			0.33367	0
03/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.07235			0.07777	0
03/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.07836			0.08394	0
03/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.07531			0.08082	0
03/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
03/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.02914			0.03322	0
03/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.02722			0.03114	0
03/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.02816			0.03216	0
03/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.61247			0.61698	0
03/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.76202			0.76594	0
03/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.75296			0.75696	0
03/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.03727			0.04178	0

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03/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.74394			0.74802	0
03/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
03/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.57538			0.57854	0
03/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.57968			0.58283	0
03/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.57112			0.57427	0
03/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.70678			0.70993	0
03/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.71248			0.71564	0
03/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.71822			0.72137	0
03/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.86606			0.86845	0
03/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.87034			0.87272	0
03/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.87463			0.87701	0
03/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.99994			1.00232	0
03/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.99423			0.99661	0
03/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.00566			1.00805	0
03/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
03/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00078			0.00084	0
03/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00001			0.00001	0
03/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00726			0.00728	0
03/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00006			0.00008	0
03/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00358			0.00364	0
03/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01281			0.01281	0
03/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
03/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00107			0.00147	0
03/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00112			0.00154	0
03/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00118			0.00161	0
03/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36482			1.36524	0
03/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35488			1.35531	0
03/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37477			1.37517	0
03/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
03/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00350			0.00429	0
03/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00382			0.00466	0

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03/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00417			0.00506	0
03/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46062			0.46146	0
03/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45097			0.45186	0
03/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47030			0.47109	0
03/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
03/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00506			0.00612	0
03/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00436			0.00532	0
03/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00470			0.00571	0
03/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53440			0.53541	0
03/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54406			0.54502	0
03/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52476			0.52582	0
03/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
03/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00024			0.00035	0
03/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00022			0.00034	0
03/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00025			0.00037	0
03/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54285			1.54297	0
03/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55284			1.55295	0
03/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56282			1.56294	0
03/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
03/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
03/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
03/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
03/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
03/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
03/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
03/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00259			0.00323	0
03/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00283			0.00351	0
03/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00308			0.00381	0
03/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49898			0.49971	0

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03/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51849			0.51913	0
03/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50873			0.50941	0
03/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
03/03/2020	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