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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 05/03/2020 TO: 05/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
05/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
05/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.44353			0.44745	0
05/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
05/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.01023			0.01252	0
05/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.01126			0.01369	0
05/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00001			0.00002	0
05/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.54041			0.54311	0
05/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
05/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.01073			0.01310	0
05/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.32430			0.32990	0
05/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00000	0

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05/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14597			1.14601	0
05/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
05/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00004			0.00007	0
05/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91661			0.91693	0
05/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
05/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.71433			0.71662	0
05/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88411			1.88412	0
05/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.01451			0.01721	0
05/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00007			0.00011	0
05/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
05/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.05840			0.06400	0
05/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
05/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.70483			0.70720	0
05/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67414			1.67417	0
05/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00071			0.00103	0
05/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.02763			0.03155	0
05/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.69536			0.69779	0
05/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
05/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31914			1.31943	0
05/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00194			0.00223	0
05/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
05/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33549			1.33625	0
05/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01679			0.01755	0
05/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
05/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.38372			1.38473	0
05/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04772			0.04873	0
05/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
05/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.05894			0.06015	0
05/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.46941			0.47196	0
05/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19590			3.19591	0
05/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.99776			0.99951	0

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05/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.47366			0.47620	0
05/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.46520			0.46774	0
05/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.53786			0.54040	0
05/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00010			0.00011	0
05/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.54940			0.55194	0
05/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.54361			0.54616	0
05/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.15196			0.15371	0
05/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.22314			2.22435	0
05/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
05/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.54149			0.54364	0
05/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.72469			0.72684	0
05/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
05/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.69766			0.69954	0
05/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.68938			0.69126	0
05/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.69351			0.69539	0
05/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.75726			0.75914	0
05/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.76898			0.77086	0
05/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.76311			0.76499	0
05/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
05/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.30264			0.30853	0
05/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.30977			0.31557	0
05/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.31699			0.32269	0
05/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.06109			0.06679	0
05/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.06674			0.07263	0
05/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.06387			0.06967	0
05/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
05/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.02127			0.02515	0
05/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.01969			0.02339	0
05/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.02047			0.02426	0
05/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.60356			0.60799	0
05/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.75449			0.75819	0
05/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.74527			0.74906	0
05/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.02836			0.03279	0

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05/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.73607			0.73995	0
05/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
05/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.56903			0.57221	0
05/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.57332			0.57651	0
05/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.56476			0.56795	0
05/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.70042			0.70361	0
05/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.70613			0.70931	0
05/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.71186			0.71505	0
05/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
05/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.86127			0.86367	0
05/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.86555			0.86795	0
05/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.86984			0.87224	0
05/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.99515			0.99755	0
05/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.98944			0.99184	0
05/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.00087			1.00327	0
05/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
05/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00066			0.00072	0
05/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00001	0
05/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00724			0.00725	0
05/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00004			0.00005	0
05/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00346			0.00352	0
05/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01281	0
05/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
05/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00049			0.00075	0
05/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00052			0.00079	0
05/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00055			0.00083	0
05/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36422			1.36448	0
05/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35425			1.35453	0
05/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37419			1.37445	0
05/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
05/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00213			0.00278	0
05/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00236			0.00306	0

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05/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00261			0.00336	0
05/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45916			0.45986	0
05/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44941			0.45016	0
05/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46893			0.46958	0
05/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
05/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00318			0.00407	0
05/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00268			0.00348	0
05/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00292			0.00376	0
05/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53262			0.53346	0
05/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54238			0.54318	0
05/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52288			0.52377	0
05/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
05/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00009			0.00015	0
05/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00008			0.00014	0
05/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00009			0.00016	0
05/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54269			1.54276	0
05/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55269			1.55275	0
05/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56268			1.56274	0
05/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
05/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
05/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
05/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
05/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
05/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
05/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
05/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00150			0.00201	0
05/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00166			0.00221	0
05/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00184			0.00243	0
05/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49774			0.49833	0

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05/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51740			0.51791	0
05/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50756			0.50811	0
05/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
05/03/2020	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