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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 13/03/2020 TO: 13/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
13/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
13/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.41734			0.41932	0
13/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
13/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.52615			0.52676	0
13/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.00007			0.00033	0
13/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.00009			0.00041	0
13/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.00008			0.00037	0
13/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
13/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.27533			0.28146	0
13/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14590			1.14590	0
13/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
13/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91590			0.91590	0
13/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
13/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.70417			0.70443	0
13/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88410			1.88410	0
13/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.00025			0.00086	0
13/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
13/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.00943			0.01556	0
13/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
13/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.69418			0.69447	0
13/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67410			1.67410	0
13/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.00144			0.00342	0
13/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.68419			0.68451	0
13/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
13/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31763			1.31775	0
13/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00043			0.00055	0
13/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
13/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32988			1.33053	0
13/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01118			0.01183	0
13/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
13/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37583			1.37680	0
13/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03983			0.04080	0
13/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
13/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.04952			0.05068	0
13/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.44860			0.45125	0
13/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19585			3.19586	0
13/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.98367			0.98544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.45286			0.45551	0
13/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.44437			0.44702	0
13/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.51706			0.51971	0
13/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00005			0.00006	0
13/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.52857			0.53122	0
13/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.52280			0.52545	0
13/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.13787			0.13964	0
13/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.21372			2.21488	0
13/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
13/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.52404			0.52625	0
13/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.70724			0.70945	0
13/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
13/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.68246			0.68437	0
13/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.67415			0.67608	0
13/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.67830			0.68022	0
13/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.74206			0.74397	0
13/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.75375			0.75567	0
13/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.74790			0.74982	0
13/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
13/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.24882			0.25603	0
13/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.25756			0.26440	0
13/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.26640			0.27288	0
13/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.01050			0.01698	0
13/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.01292			0.02013	0
13/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.01166			0.01850	0
13/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
13/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.00041			0.00135	0
13/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.00033			0.00114	0
13/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.00036			0.00124	0
13/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.57624			0.57798	0
13/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.73513			0.73594	0
13/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.72516			0.72604	0
13/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.00104			0.00278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.71521			0.71615	0
13/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
13/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.54294			0.54626	0
13/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.54723			0.55055	0
13/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.53867			0.54199	0
13/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.67433			0.67765	0
13/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.68004			0.68336	0
13/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.68577			0.68909	0
13/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
13/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.84186			0.84431	0
13/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.84615			0.84860	0
13/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.85044			0.85289	0
13/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.97575			0.97820	0
13/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.97004			0.97249	0
13/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.98146			0.98391	0
13/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
13/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00011			0.00018	0
13/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00720			0.00720	0
13/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00291			0.00298	0
13/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01280	0
13/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
13/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36370			1.36370	0
13/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35370			1.35370	0
13/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37370			1.37370	0
13/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
13/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00000			0.00002	0
13/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00000			0.00003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00000			0.00003	0
13/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45680			0.45683	0
13/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44680			0.44683	0
13/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46680			0.46682	0
13/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
13/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00001			0.00004	0
13/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00000			0.00003	0
13/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00000			0.00003	0
13/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.52970			0.52973	0
13/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.53970			0.53973	0
13/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.51971			0.51974	0
13/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
13/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54260			1.54260	0
13/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55260			1.55260	0
13/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56260			1.56260	0
13/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
13/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
13/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
13/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
13/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
13/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
13/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
13/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00000			0.00001	0
13/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00000			0.00001	0
13/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00000			0.00001	0
13/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49590			0.49591	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51590			0.51591	0
13/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50590			0.50591	0
13/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
13/03/2020	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