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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 06/03/2020 TO: 06/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
06/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
06/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.43964			0.44353	0
06/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
06/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00000			0.00001	0
06/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.53781			0.54041	0
06/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.00809			0.01023	0
06/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.00897			0.01126	0
06/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
06/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.00852			0.01073	0
06/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.31856			0.32430	0
06/03/2020	\$ / 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
06/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14594			1.14597	0
06/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
06/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00002			0.00004	0
06/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91636			0.91661	0
06/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
06/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.71219			0.71433	0
06/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88410			1.88411	0
06/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.01191			0.01451	0
06/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00004			0.00007	0
06/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
06/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.05266			0.05840	0
06/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
06/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.70262			0.70483	0
06/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.02374			0.02763	0
06/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67412			1.67414	0
06/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00046			0.00071	0
06/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.69307			0.69536	0
06/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
06/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31888			1.31914	0
06/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00168			0.00194	0
06/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
06/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33475			1.33549	0
06/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01605			0.01679	0
06/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
06/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.38272			1.38372	0
06/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04672			0.04772	0
06/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
06/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.05774			0.05894	0
06/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.46686			0.46941	0
06/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19589			3.19590	0
06/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.99602			0.99776	0

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06/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.47111			0.47366	0
06/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.46264			0.46520	0
06/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.53531			0.53786	0
06/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00009			0.00010	0
06/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.54684			0.54940	0
06/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.54106			0.54361	0
06/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.15022			0.15196	0
06/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.22194			2.22314	0
06/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
06/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.53934			0.54149	0
06/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.72254			0.72469	0
06/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.69577			0.69766	0
06/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.68749			0.68938	0
06/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.69163			0.69351	0
06/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.75537			0.75726	0
06/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.76709			0.76898	0
06/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.76123			0.76311	0
06/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
06/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.29657			0.30264	0
06/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.30381			0.30977	0
06/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.31114			0.31699	0
06/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.05524			0.06109	0
06/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.06067			0.06674	0
06/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.05791			0.06387	0
06/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
06/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.01754			0.02127	0
06/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.01614			0.01969	0
06/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.01683			0.02047	0
06/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.59922			0.60356	0
06/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.75094			0.75449	0
06/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.74163			0.74527	0
06/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.02402			0.02836	0

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06/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.73234			0.73607	0
06/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
06/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.56582			0.56903	0
06/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.57012			0.57332	0
06/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.56156			0.56476	0
06/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.69722			0.70042	0
06/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.70292			0.70613	0
06/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.70866			0.71186	0
06/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.85887			0.86127	0
06/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.86315			0.86555	0
06/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.86744			0.86984	0
06/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.99275			0.99515	0
06/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.98704			0.98944	0
06/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.99847			1.00087	0
06/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
06/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00060			0.00066	0
06/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00723			0.00724	0
06/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00003			0.00004	0
06/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00340			0.00346	0
06/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01280	0
06/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
06/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00030			0.00049	0
06/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00032			0.00052	0
06/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00034			0.00055	0
06/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36402			1.36422	0
06/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35404			1.35425	0
06/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37400			1.37419	0
06/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
06/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00157			0.00213	0
06/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00175			0.00236	0

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06/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00195			0.00261	0
06/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45855			0.45916	0
06/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44875			0.44941	0
06/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46837			0.46893	0
06/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
06/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00238			0.00318	0
06/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00198			0.00268	0
06/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00217			0.00292	0
06/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53187			0.53262	0
06/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54168			0.54238	0
06/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52208			0.52288	0
06/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
06/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00005			0.00009	0
06/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00004			0.00008	0
06/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00005			0.00009	0
06/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54265			1.54269	0
06/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55265			1.55269	0
06/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56264			1.56268	0
06/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
06/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
06/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
06/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
06/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
06/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
06/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
06/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00107			0.00150	0
06/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00120			0.00166	0
06/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00133			0.00184	0
06/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49723			0.49774	0

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06/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51697			0.51740	0
06/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50710			0.50756	0
06/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
06/03/2020	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