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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 09/03/2020 TO: 09/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
09/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
09/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.42844			0.43964	0
09/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
09/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.00294			0.00809	0
09/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.00337			0.00897	0
09/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.53102			0.53781	0
09/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.00315			0.00852	0
09/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14590			1.14594	0
09/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.30049			0.31856	0
09/03/2020	\$ / R On 16 March 2020	17.88	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
09/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
09/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
09/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00000			0.00002	0
09/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91597			0.91636	0
09/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
09/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.70704			0.71219	0
09/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88410			1.88410	0
09/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.00512			0.01191	0
09/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.03459			0.05266	0
09/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
09/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00000			0.00004	0
09/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
09/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.69725			0.70262	0
09/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67410			1.67412	0
09/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00007			0.00046	0
09/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.01254			0.02374	0
09/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.68747			0.69307	0
09/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
09/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31822			1.31888	0
09/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00102			0.00168	0
09/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
09/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33258			1.33475	0
09/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01388			0.01605	0
09/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
09/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37974			1.38272	0
09/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04374			0.04672	0
09/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
09/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.05418			0.05774	0
09/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.45912			0.46686	0
09/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19587			3.19589	0
09/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.99075			0.99602	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.46337			0.47111	0
09/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.45489			0.46264	0
09/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.52757			0.53531	0
09/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00007			0.00009	0
09/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.53909			0.54684	0
09/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.53332			0.54106	0
09/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.14495			0.15022	0
09/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.21838			2.22194	0
09/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
09/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.53283			0.53934	0
09/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.71603			0.72254	0
09/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
09/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.69010			0.69577	0
09/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.68181			0.68749	0
09/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.68594			0.69163	0
09/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.74970			0.75537	0
09/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.76141			0.76709	0
09/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.75554			0.76123	0
09/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
09/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.27719			0.29657	0
09/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.28486			0.30381	0
09/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.29262			0.31114	0
09/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.03672			0.05524	0
09/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.04129			0.06067	0
09/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.03896			0.05791	0
09/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
09/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.00769			0.01754	0
09/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.00689			0.01614	0
09/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.00728			0.01683	0
09/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.58708			0.59922	0
09/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.74169			0.75094	0
09/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.73208			0.74163	0
09/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.01188			0.02402	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.72249			0.73234	0
09/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
09/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.55612			0.56582	0
09/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.56041			0.57012	0
09/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.55185			0.56156	0
09/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.68751			0.69722	0
09/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.69322			0.70292	0
09/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.69895			0.70866	0
09/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
09/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.85162			0.85887	0
09/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.85590			0.86315	0
09/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.86019			0.86744	0
09/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.98550			0.99275	0
09/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.97979			0.98704	0
09/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.99122			0.99847	0
09/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
09/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00040			0.00060	0
09/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00721			0.00723	0
09/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00001			0.00003	0
09/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00320			0.00340	0
09/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01280	0
09/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
09/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00003			0.00030	0
09/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00004			0.00032	0
09/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00004			0.00034	0
09/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36374			1.36402	0
09/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35374			1.35404	0
09/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37373			1.37400	0
09/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
09/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00040			0.00157	0
09/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00047			0.00175	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00054			0.00195	0
09/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45727			0.45855	0
09/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44734			0.44875	0
09/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46720			0.46837	0
09/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
09/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00067			0.00238	0
09/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00052			0.00198	0
09/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00059			0.00217	0
09/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53029			0.53187	0
09/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54022			0.54168	0
09/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52037			0.52208	0
09/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
09/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00000			0.00005	0
09/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00000			0.00004	0
09/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00000			0.00005	0
09/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54260			1.54265	0
09/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55260			1.55265	0
09/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56260			1.56264	0
09/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
09/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
09/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
09/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
09/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
09/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
09/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
09/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00024			0.00107	0
09/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00028			0.00120	0
09/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00032			0.00133	0
09/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49622			0.49723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51614			0.51697	0
09/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50618			0.50710	0
09/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
09/03/2020	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>