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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 16/03/2020 TO: 16/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
16/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
16/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.41590			0.41734	0
16/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
16/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.52590			0.52615	0
16/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.00000			0.00007	0
16/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.00000			0.00009	0
16/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.00000			0.00008	0
16/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14590			1.14590	0
16/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.26590			0.27533	0
16/03/2020	\$ / 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
16/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
16/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
16/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91590			0.91590	0
16/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
16/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.70410			0.70417	0
16/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88410			1.88410	0
16/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.00000			0.00025	0
16/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.00000			0.00943	0
16/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
16/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
16/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.69410			0.69418	0
16/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.00000			0.00144	0
16/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67410			1.67410	0
16/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.68410			0.68419	0
16/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
16/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31738			1.31763	0
16/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00018			0.00043	0
16/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
16/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32800			1.32988	0
16/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00930			0.01118	0
16/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
16/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37295			1.37583	0
16/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03695			0.03983	0
16/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
16/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.04610			0.04952	0
16/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.44056			0.44860	0
16/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19584			3.19585	0
16/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.97832			0.98367	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.44483			0.45286	0
16/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.43633			0.44437	0
16/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.50903			0.51706	0
16/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00004			0.00005	0
16/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.52053			0.52857	0
16/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.51476			0.52280	0
16/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.13252			0.13787	0
16/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.21030			2.21372	0
16/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
16/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.51736			0.52404	0
16/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.70056			0.70724	0
16/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
16/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.67667			0.68246	0
16/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.66836			0.67415	0
16/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.67251			0.67830	0
16/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.73627			0.74206	0
16/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.74796			0.75375	0
16/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.74211			0.74790	0
16/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
16/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.23590			0.24882	0
16/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.24590			0.25756	0
16/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.25590			0.26640	0
16/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.00000			0.01050	0
16/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.00000			0.01292	0
16/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.00000			0.01166	0
16/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
16/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.00000			0.00041	0
16/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.00000			0.00033	0
16/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.00000			0.00036	0
16/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.57520			0.57624	0
16/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.73480			0.73513	0
16/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.72480			0.72516	0
16/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.00000			0.00104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.71480			0.71521	0
16/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
16/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.53286			0.54294	0
16/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.53715			0.54723	0
16/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.52859			0.53867	0
16/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.66425			0.67433	0
16/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.66996			0.68004	0
16/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.67569			0.68577	0
16/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
16/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.83448			0.84186	0
16/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.83876			0.84615	0
16/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.84306			0.85044	0
16/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.96836			0.97575	0
16/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.96266			0.97004	0
16/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.97408			0.98146	0
16/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
16/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00000			0.00011	0
16/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00720			0.00720	0
16/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00280			0.00291	0
16/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01280	0
16/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
16/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36370			1.36370	0
16/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35370			1.35370	0
16/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37370			1.37370	0
16/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
16/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	AU\$ / R On 16 March 2020	11.06	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
16/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45680			0.45680	0
16/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44680			0.44680	0
16/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46680			0.46680	0
16/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
16/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00000			0.00001	0
16/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.52970			0.52970	0
16/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.53970			0.53970	0
16/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.51970			0.51971	0
16/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
16/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54260			1.54260	0
16/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55260			1.55260	0
16/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56260			1.56260	0
16/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
16/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
16/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
16/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
16/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
16/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
16/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00000			0.00000	0
16/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49590			0.49590	0

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