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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 04/03/2020 TO: 04/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
04/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
04/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
04/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
04/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
04/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14601	1.14608			0
04/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00011	0.00018			0
04/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91693	0.91732			0
04/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00103	0.00142			0
04/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.54311	0.54590			0
04/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.01721	0.02000			0
04/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.44745	0.45139			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.03155	0.03549			0
04/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.32990	0.33537			0
04/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.06400	0.06947			0
04/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.01369	0.01626			0
04/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.69779	0.70036			0
04/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.01310	0.01559			0
04/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.70720	0.70969			0
04/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.01252	0.01495			0
04/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.71662	0.71905			0
04/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00007	0.00012			0
04/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67417	1.67422			0
04/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00002	0.00004			0
04/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88412	1.88414			0
04/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00001			0
04/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11411			0
04/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
04/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
04/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
04/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31943	1.31973			0
04/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00223	0.00253			0
04/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
04/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33625	1.33702			0
04/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01755	0.01832			0
04/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
04/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.38473	1.38574			0
04/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04873	0.04974			0
04/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
04/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19591	3.19591			0
04/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00011	0.00011			0
04/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.99951	1.00125			0
04/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.15371	0.15545			0
04/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.47620	0.47873			0
04/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.54040	0.54293			0
04/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.47196	0.47448			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.54616	0.54868			0
04/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.46774	0.47027			0
04/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.55194	0.55447			0
04/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.06015	0.06136			0
04/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.22435	2.22556			0
04/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
04/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.54364	0.54578			0
04/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.72684	0.72898			0
04/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
04/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.69954	0.70141			0
04/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.75914	0.76101			0
04/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.69539	0.69726			0
04/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.76499	0.76686			0
04/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.69126	0.69314			0
04/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.77086	0.77274			0
04/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
04/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.32269	0.32825			0
04/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.06679	0.07235			0
04/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.31557	0.32121			0
04/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.06967	0.07531			0
04/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.30853	0.31426			0
04/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.07263	0.07836			0
04/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
04/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.60799	0.61247			0
04/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.03279	0.03727			0
04/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.02515	0.02914			0
04/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.73995	0.74394			0
04/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.02426	0.02816			0
04/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.74906	0.75296			0
04/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.02339	0.02722			0
04/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.75819	0.76202			0
04/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
04/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.57651	0.57968			0
04/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.70361	0.70678			0
04/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.57221	0.57538			0
04/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.70931	0.71248			0

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04/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.56795	0.57112			0
04/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.71505	0.71822			0
04/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
04/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.87224	0.87463			0
04/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.99184	0.99423			0
04/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.86795	0.87034			0
04/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.99755	0.99994			0
04/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.86367	0.86606			0
04/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.00327	1.00566			0
04/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
04/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00725	0.00726			0
04/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00005	0.00006			0
04/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00072	0.00078			0
04/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00352	0.00358			0
04/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00001	0.00001			0
04/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01281	0.01281			0
04/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
04/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00083	0.00118			0
04/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35453	1.35488			0
04/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00079	0.00112			0
04/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36448	1.36482			0
04/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00075	0.00107			0
04/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37445	1.37477			0
04/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
04/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00336	0.00417			0
04/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45016	0.45097			0
04/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00306	0.00382			0
04/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45986	0.46062			0
04/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00278	0.00350			0
04/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46958	0.47030			0
04/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
04/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00407	0.00506			0
04/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52377	0.52476			0
04/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00376	0.00470			0
04/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53346	0.53440			0
04/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00348	0.00436			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54318	0.54406			0
04/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
04/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00016	0.00025			0
04/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54276	1.54285			0
04/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00015	0.00024			0
04/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55275	1.55284			0
04/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00014	0.00022			0
04/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56274	1.56282			0
04/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
04/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
04/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
04/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
04/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
04/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
04/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
04/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00243	0.00308			0
04/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49833	0.49898			0
04/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00221	0.00283			0
04/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50811	0.50873			0
04/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00201	0.00259			0
04/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51791	0.51849			0
04/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
04/03/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>