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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 05/03/2020 TO: 05/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
05/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
05/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
05/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
05/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
05/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14597	1.14601			0
05/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00007	0.00011			0
05/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91661	0.91693			0
05/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00071	0.00103			0
05/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.54041	0.54311			0
05/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.01451	0.01721			0
05/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.44353	0.44745			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.02763	0.03155			0
05/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.32430	0.32990			0
05/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.05840	0.06400			0
05/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.01126	0.01369			0
05/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.69536	0.69779			0
05/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.01073	0.01310			0
05/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.70483	0.70720			0
05/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.01023	0.01252			0
05/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.71433	0.71662			0
05/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00004	0.00007			0
05/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67414	1.67417			0
05/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00001	0.00002			0
05/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88411	1.88412			0
05/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
05/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
05/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
05/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
05/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31914	1.31943			0
05/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00194	0.00223			0
05/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
05/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33549	1.33625			0
05/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01679	0.01755			0
05/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
05/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.38372	1.38473			0
05/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04772	0.04873			0
05/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
05/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19590	3.19591			0
05/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00010	0.00011			0
05/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.99776	0.99951			0
05/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.15196	0.15371			0
05/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.47366	0.47620			0
05/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.53786	0.54040			0
05/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.46941	0.47196			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.54361	0.54616			0
05/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.46520	0.46774			0
05/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.54940	0.55194			0
05/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.05894	0.06015			0
05/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.22314	2.22435			0
05/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
05/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.54149	0.54364			0
05/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.72469	0.72684			0
05/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
05/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.69766	0.69954			0
05/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.75726	0.75914			0
05/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.69351	0.69539			0
05/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.76311	0.76499			0
05/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.68938	0.69126			0
05/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.76898	0.77086			0
05/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
05/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.31699	0.32269			0
05/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.06109	0.06679			0
05/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.30977	0.31557			0
05/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.06387	0.06967			0
05/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.30264	0.30853			0
05/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.06674	0.07263			0
05/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
05/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.60356	0.60799			0
05/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.02836	0.03279			0
05/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.02127	0.02515			0
05/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.73607	0.73995			0
05/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.02047	0.02426			0
05/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.74527	0.74906			0
05/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.01969	0.02339			0
05/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.75449	0.75819			0
05/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
05/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.57332	0.57651			0
05/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.70042	0.70361			0
05/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.56903	0.57221			0
05/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.70613	0.70931			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.56476	0.56795			0
05/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.71186	0.71505			0
05/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
05/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.86984	0.87224			0
05/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.98944	0.99184			0
05/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.86555	0.86795			0
05/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.99515	0.99755			0
05/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.86127	0.86367			0
05/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.00087	1.00327			0
05/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
05/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00724	0.00725			0
05/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00004	0.00005			0
05/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00066	0.00072			0
05/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00346	0.00352			0
05/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00001			0
05/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01281			0
05/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
05/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00055	0.00083			0
05/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35425	1.35453			0
05/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00052	0.00079			0
05/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36422	1.36448			0
05/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00049	0.00075			0
05/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37419	1.37445			0
05/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
05/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00261	0.00336			0
05/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44941	0.45016			0
05/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00236	0.00306			0
05/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45916	0.45986			0
05/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00213	0.00278			0
05/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46893	0.46958			0
05/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
05/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00318	0.00407			0
05/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52288	0.52377			0
05/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00292	0.00376			0
05/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53262	0.53346			0
05/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00268	0.00348			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54238	0.54318			0
05/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
05/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00009	0.00016			0
05/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54269	1.54276			0
05/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00009	0.00015			0
05/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55269	1.55275			0
05/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00008	0.00014			0
05/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56268	1.56274			0
05/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
05/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
05/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
05/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
05/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
05/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
05/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
05/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00184	0.00243			0
05/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49774	0.49833			0
05/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00166	0.00221			0
05/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50756	0.50811			0
05/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00150	0.00201			0
05/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51740	0.51791			0
05/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
05/03/2020	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>