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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 10/03/2020 TO: 10/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
10/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
10/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
10/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
10/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
10/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14590	1.14590			0
10/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91592	0.91597			0
10/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00002	0.00007			0
10/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.52924	0.53102			0
10/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.00334	0.00512			0
10/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.42504	0.42844			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.00914	0.01254			0
10/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.29420	0.30049			0
10/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.02830	0.03459			0
10/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00204	0.00337			0
10/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.68614	0.68747			0
10/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00189	0.00315			0
10/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.69599	0.69725			0
10/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00175	0.00294			0
10/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.70585	0.70704			0
10/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67410	1.67410			0
10/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88410			0
10/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
10/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
10/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
10/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
10/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31805	1.31822			0
10/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00085	0.00102			0
10/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
10/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33188	1.33258			0
10/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01318	0.01388			0
10/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
10/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37876	1.37974			0
10/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04276	0.04374			0
10/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
10/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19587	3.19587			0
10/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00007	0.00007			0
10/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.98898	0.99075			0
10/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.14318	0.14495			0
10/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.46076	0.46337			0
10/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.52496	0.52757			0
10/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.45651	0.45912			0

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10/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.53071	0.53332			0
10/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.45228	0.45489			0
10/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.53648	0.53909			0
10/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.05301	0.05418			0
10/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.21721	2.21838			0
10/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
10/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.53064	0.53283			0
10/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.71384	0.71603			0
10/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
10/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.68819	0.69010			0
10/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.74779	0.74970			0
10/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.68404	0.68594			0
10/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.75364	0.75554			0
10/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.67990	0.68181			0
10/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.75950	0.76141			0
10/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
10/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.28614	0.29262			0
10/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.03024	0.03672			0
10/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.27818	0.28486			0
10/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.03228	0.03896			0
10/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.27032	0.27719			0
10/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.03442	0.04129			0
10/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
10/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.58356	0.58708			0
10/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.00836	0.01188			0
10/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.00507	0.00769			0
10/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.71987	0.72249			0
10/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.00477	0.00728			0
10/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.72957	0.73208			0
10/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.00448	0.00689			0
10/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.73928	0.74169			0
10/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
10/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.55714	0.56041			0
10/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.68424	0.68751			0
10/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.55285	0.55612			0
10/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.68995	0.69322			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.54858	0.55185			0
10/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.69568	0.69895			0
10/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
10/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.85776	0.86019			0
10/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.97736	0.97979			0
10/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.85347	0.85590			0
10/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.98307	0.98550			0
10/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.84919	0.85162			0
10/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.98879	0.99122			0
10/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
10/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00720	0.00721			0
10/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00000	0.00001			0
10/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00033	0.00040			0
10/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00313	0.00320			0
10/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			0
10/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
10/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00001	0.00004			0
10/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35371	1.35374			0
10/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00001	0.00004			0
10/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36371	1.36374			0
10/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00001	0.00003			0
10/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37371	1.37373			0
10/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
10/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00028	0.00054			0
10/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44708	0.44734			0
10/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00024	0.00047			0
10/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45704	0.45727			0
10/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00020	0.00040			0
10/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46700	0.46720			0
10/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
10/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00035	0.00067			0
10/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52005	0.52037			0
10/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00030	0.00059			0
10/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53000	0.53029			0
10/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00026	0.00052			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.53996	0.54022			0
10/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
10/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54260	1.54260			0
10/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55260	1.55260			0
10/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56260	1.56260			0
10/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
10/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
10/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
10/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
10/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
10/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
10/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
10/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00015	0.00032			0
10/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49605	0.49622			0
10/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00013	0.00028			0
10/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50603	0.50618			0
10/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00011	0.00024			0
10/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51601	0.51614			0
10/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
10/03/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00