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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 13/03/2020 TO: 13/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
13/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
13/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
13/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
13/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
13/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14590	1.14590			0
13/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91590	0.91590			0
13/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.52615	0.52676			0
13/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.00025	0.00086			0
13/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.41734	0.41932			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.00144	0.00342			0
13/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.27533	0.28146			0
13/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.00943	0.01556			0
13/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00009	0.00041			0
13/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.68419	0.68451			0
13/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00008	0.00037			0
13/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.69418	0.69447			0
13/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00007	0.00033			0
13/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.70417	0.70443			0
13/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67410	1.67410			0
13/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88410			0
13/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
13/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
13/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
13/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
13/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31763	1.31775			0
13/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00043	0.00055			0
13/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
13/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32988	1.33053			0
13/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01118	0.01183			0
13/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
13/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37583	1.37680			0
13/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03983	0.04080			0
13/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
13/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19585	3.19586			0
13/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00005	0.00006			0
13/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.98367	0.98544			0
13/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.13787	0.13964			0
13/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.45286	0.45551			0
13/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.51706	0.51971			0
13/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.44860	0.45125			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.52280	0.52545			0
13/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.44437	0.44702			0
13/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.52857	0.53122			0
13/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.04952	0.05068			0
13/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.21372	2.21488			0
13/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
13/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.52404	0.52625			0
13/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.70724	0.70945			0
13/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
13/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.68246	0.68437			0
13/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.74206	0.74397			0
13/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.67830	0.68022			0
13/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.74790	0.74982			0
13/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.67415	0.67608			0
13/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.75375	0.75567			0
13/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
13/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.26640	0.27288			0
13/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.01050	0.01698			0
13/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.25756	0.26440			0
13/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.01166	0.01850			0
13/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.24882	0.25603			0
13/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.01292	0.02013			0
13/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
13/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.57624	0.57798			0
13/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.00104	0.00278			0
13/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.00041	0.00135			0
13/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.71521	0.71615			0
13/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.00036	0.00124			0
13/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.72516	0.72604			0
13/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.00033	0.00114			0
13/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.73513	0.73594			0
13/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
13/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.54723	0.55055			0
13/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.67433	0.67765			0
13/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.54294	0.54626			0
13/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.68004	0.68336			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.53867	0.54199			0
13/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.68577	0.68909			0
13/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
13/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.85044	0.85289			0
13/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.97004	0.97249			0
13/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.84615	0.84860			0
13/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.97575	0.97820			0
13/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.84186	0.84431			0
13/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.98146	0.98391			0
13/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
13/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00720	0.00720			0
13/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00011	0.00018			0
13/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00291	0.00298			0
13/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			0
13/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
13/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35370	1.35370			0
13/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36370	1.36370			0
13/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37370	1.37370			0
13/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
13/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00000	0.00003			0
13/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44680	0.44683			0
13/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00000	0.00003			0
13/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45680	0.45683			0
13/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00000	0.00002			0
13/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46680	0.46682			0
13/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
13/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00001	0.00004			0
13/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.51971	0.51974			0
13/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00000	0.00003			0
13/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.52970	0.52973			0
13/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00000	0.00003			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.53970	0.53973			0
13/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
13/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54260	1.54260			0
13/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55260	1.55260			0
13/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56260	1.56260			0
13/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
13/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
13/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
13/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
13/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
13/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
13/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
13/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00000	0.00001			0
13/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49590	0.49591			0
13/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00000	0.00001			0
13/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50590	0.50591			0
13/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00000	0.00001			0
13/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51590	0.51591			0
13/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
13/03/2020	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>