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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 06/03/2020 TO: 06/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
06/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
06/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
06/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
06/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
06/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14594	1.14597			0
06/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00004	0.00007			0
06/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91636	0.91661			0
06/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00046	0.00071			0
06/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.53781	0.54041			0
06/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.01191	0.01451			0
06/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.43964	0.44353			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.02374	0.02763			0
06/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.31856	0.32430			0
06/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.05266	0.05840			0
06/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00897	0.01126			0
06/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.69307	0.69536			0
06/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00852	0.01073			0
06/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.70262	0.70483			0
06/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00809	0.01023			0
06/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.71219	0.71433			0
06/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00002	0.00004			0
06/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67412	1.67414			0
06/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00001			0
06/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88411			0
06/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
06/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
06/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
06/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
06/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31888	1.31914			0
06/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00168	0.00194			0
06/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
06/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33475	1.33549			0
06/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01605	0.01679			0
06/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
06/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.38272	1.38372			0
06/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04672	0.04772			0
06/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
06/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19589	3.19590			0
06/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00009	0.00010			0
06/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.99602	0.99776			0
06/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.15022	0.15196			0
06/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.47111	0.47366			0
06/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.53531	0.53786			0
06/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.46686	0.46941			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.54106	0.54361			0
06/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.46264	0.46520			0
06/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.54684	0.54940			0
06/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.05774	0.05894			0
06/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.22194	2.22314			0
06/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
06/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.53934	0.54149			0
06/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.72254	0.72469			0
06/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
06/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.69577	0.69766			0
06/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.75537	0.75726			0
06/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.69163	0.69351			0
06/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.76123	0.76311			0
06/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.68749	0.68938			0
06/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.76709	0.76898			0
06/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
06/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.31114	0.31699			0
06/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.05524	0.06109			0
06/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.30381	0.30977			0
06/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.05791	0.06387			0
06/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.29657	0.30264			0
06/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.06067	0.06674			0
06/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
06/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.59922	0.60356			0
06/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.02402	0.02836			0
06/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.01754	0.02127			0
06/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.73234	0.73607			0
06/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.01683	0.02047			0
06/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.74163	0.74527			0
06/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.01614	0.01969			0
06/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.75094	0.75449			0
06/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
06/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.57012	0.57332			0
06/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.69722	0.70042			0
06/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.56582	0.56903			0
06/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.70292	0.70613			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.56156	0.56476			0
06/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.70866	0.71186			0
06/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
06/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.86744	0.86984			0
06/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.98704	0.98944			0
06/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.86315	0.86555			0
06/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.99275	0.99515			0
06/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.85887	0.86127			0
06/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.99847	1.00087			0
06/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
06/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00723	0.00724			0
06/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00003	0.00004			0
06/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00060	0.00066			0
06/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00340	0.00346			0
06/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			0
06/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
06/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00034	0.00055			0
06/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35404	1.35425			0
06/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00032	0.00052			0
06/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36402	1.36422			0
06/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00030	0.00049			0
06/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37400	1.37419			0
06/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
06/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00195	0.00261			0
06/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44875	0.44941			0
06/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00175	0.00236			0
06/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45855	0.45916			0
06/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00157	0.00213			0
06/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46837	0.46893			0
06/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
06/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00238	0.00318			0
06/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52208	0.52288			0
06/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00217	0.00292			0
06/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53187	0.53262			0
06/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00198	0.00268			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54168	0.54238			0
06/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
06/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00005	0.00009			0
06/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54265	1.54269			0
06/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00005	0.00009			0
06/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55265	1.55269			0
06/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00004	0.00008			0
06/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56264	1.56268			0
06/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
06/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
06/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
06/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
06/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
06/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
06/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
06/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00133	0.00184			0
06/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49723	0.49774			0
06/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00120	0.00166			0
06/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50710	0.50756			0
06/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00107	0.00150			0
06/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51697	0.51740			0
06/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
06/03/2020	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>