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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 11/03/2020 TO: 11/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
11/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
11/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
11/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
11/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
11/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14590	1.14590			0
11/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91591	0.91592			0
11/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00001	0.00002			0
11/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.52780	0.52924			0
11/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.00190	0.00334			0
11/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.42196	0.42504			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.00606	0.00914			0
11/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.28782	0.29420			0
11/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.02192	0.02830			0
11/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00105	0.00204			0
11/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.68515	0.68614			0
11/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00096	0.00189			0
11/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.69506	0.69599			0
11/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00087	0.00175			0
11/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.70497	0.70585			0
11/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67410	1.67410			0
11/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88410			0
11/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
11/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
11/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
11/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
11/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31789	1.31805			0
11/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00069	0.00085			0
11/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
11/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33120	1.33188			0
11/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01250	0.01318			0
11/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
11/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37778	1.37876			0
11/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04178	0.04276			0
11/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
11/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19586	3.19587			0
11/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00006	0.00007			0
11/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.98722	0.98898			0
11/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.14142	0.14318			0
11/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.45814	0.46076			0
11/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.52234	0.52496			0
11/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.45389	0.45651			0

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11/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.52809	0.53071			0
11/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.44966	0.45228			0
11/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.53386	0.53648			0
11/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.05184	0.05301			0
11/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.21604	2.21721			0
11/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
11/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.52845	0.53064			0
11/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.71165	0.71384			0
11/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
11/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.68629	0.68819			0
11/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.74589	0.74779			0
11/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.68213	0.68404			0
11/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.75173	0.75364			0
11/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.67799	0.67990			0
11/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.75759	0.75950			0
11/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
11/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.27953	0.28614			0
11/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.02363	0.03024			0
11/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.27134	0.27818			0
11/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.02544	0.03228			0
11/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.26324	0.27032			0
11/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.02734	0.03442			0
11/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
11/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.58048	0.58356			0
11/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.00528	0.00836			0
11/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.00293	0.00507			0
11/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.71773	0.71987			0
11/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.00272	0.00477			0
11/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.72752	0.72957			0
11/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.00253	0.00448			0
11/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.73733	0.73928			0
11/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
11/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.55386	0.55714			0
11/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.68096	0.68424			0
11/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.54956	0.55285			0
11/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.68666	0.68995			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.54529	0.54858			0
11/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.69239	0.69568			0
11/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
11/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.85533	0.85776			0
11/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.97493	0.97736			0
11/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.85104	0.85347			0
11/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.98064	0.98307			0
11/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.84675	0.84919			0
11/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.98635	0.98879			0
11/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
11/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00720	0.00720			0
11/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00025	0.00033			0
11/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00305	0.00313			0
11/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			0
11/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
11/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00000	0.00001			0
11/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35370	1.35371			0
11/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00000	0.00001			0
11/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36370	1.36371			0
11/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00000	0.00001			0
11/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37370	1.37371			0
11/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
11/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00011	0.00028			0
11/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44691	0.44708			0
11/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00009	0.00024			0
11/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45689	0.45704			0
11/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00008	0.00020			0
11/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46688	0.46700			0
11/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
11/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00014	0.00035			0
11/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.51984	0.52005			0
11/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00012	0.00030			0
11/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.52982	0.53000			0
11/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00010	0.00026			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/03/2020	CAD / R On 16-March-20	11.70	P	Foreign Exchange Future	0.53980	0.53996			0
11/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
11/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54260	1.54260			0
11/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55260	1.55260			0
11/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56260	1.56260			0
11/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
11/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
11/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
11/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
11/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
11/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
11/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
11/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00006	0.00015			0
11/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49596	0.49605			0
11/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00005	0.00013			0
11/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50595	0.50603			0
11/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00004	0.00011			0
11/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51594	0.51601			0
11/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
11/03/2020	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