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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 12/03/2020 TO: 12/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
12/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
12/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
12/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
12/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
12/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14590	1.14590			0
12/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91590	0.91591			0
12/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00000	0.00001			0
12/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.52676	0.52780			0
12/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.00086	0.00190			0
12/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.41932	0.42196			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.00342	0.00606			0
12/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.28146	0.28782			0
12/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.01556	0.02192			0
12/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00041	0.00105			0
12/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.68451	0.68515			0
12/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00037	0.00096			0
12/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.69447	0.69506			0
12/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00033	0.00087			0
12/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.70443	0.70497			0
12/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67410	1.67410			0
12/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88410			0
12/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
12/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
12/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
12/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
12/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31775	1.31789			0
12/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00055	0.00069			0
12/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
12/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33053	1.33120			0
12/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01183	0.01250			0
12/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
12/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37680	1.37778			0
12/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04080	0.04178			0
12/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
12/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19586	3.19586			0
12/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00006	0.00006			0
12/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.98544	0.98722			0
12/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.13964	0.14142			0
12/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.45551	0.45814			0
12/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.51971	0.52234			0
12/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.45125	0.45389			0

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12/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.52545	0.52809			0
12/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.44702	0.44966			0
12/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.53122	0.53386			0
12/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.05068	0.05184			0
12/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.21488	2.21604			0
12/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
12/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.52625	0.52845			0
12/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.70945	0.71165			0
12/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
12/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.68437	0.68629			0
12/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.74397	0.74589			0
12/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.68022	0.68213			0
12/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.74982	0.75173			0
12/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.67608	0.67799			0
12/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.75567	0.75759			0
12/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
12/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.27288	0.27953			0
12/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.01698	0.02363			0
12/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.26440	0.27134			0
12/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.01850	0.02544			0
12/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.25603	0.26324			0
12/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.02013	0.02734			0
12/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
12/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.57798	0.58048			0
12/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.00278	0.00528			0
12/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.00135	0.00293			0
12/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.71615	0.71773			0
12/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.00124	0.00272			0
12/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.72604	0.72752			0
12/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.00114	0.00253			0
12/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.73594	0.73733			0
12/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
12/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.55055	0.55386			0
12/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.67765	0.68096			0
12/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.54626	0.54956			0
12/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.68336	0.68666			0

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12/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.54199	0.54529			0
12/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.68909	0.69239			0
12/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
12/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.85289	0.85533			0
12/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.97249	0.97493			0
12/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.84860	0.85104			0
12/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.97820	0.98064			0
12/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.84431	0.84675			0
12/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.98391	0.98635			0
12/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
12/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00720	0.00720			0
12/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00018	0.00025			0
12/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00298	0.00305			0
12/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			0
12/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
12/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35370	1.35370			0
12/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36370	1.36370			0
12/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37370	1.37370			0
12/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
12/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00003	0.00011			0
12/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44683	0.44691			0
12/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00003	0.00009			0
12/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45683	0.45689			0
12/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00002	0.00008			0
12/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46682	0.46688			0
12/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
12/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00004	0.00014			0
12/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.51974	0.51984			0
12/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00003	0.00012			0
12/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.52973	0.52982			0
12/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00003	0.00010			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.53973	0.53980			0
12/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
12/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54260	1.54260			0
12/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55260	1.55260			0
12/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56260	1.56260			0
12/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
12/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
12/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
12/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
12/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
12/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
12/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
12/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00001	0.00006			0
12/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49591	0.49596			0
12/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00001	0.00005			0
12/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50591	0.50595			0
12/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00001	0.00004			0
12/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51591	0.51594			0
12/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
12/03/2020	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