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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 03/01/2020 TO: 03/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
03/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30415	1.30441			0
03/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00175	0.00201			0
03/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
03/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.41924	0.42241			0
03/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.30414	0.30731			0
03/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
03/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32903	1.32978			0
03/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01843	0.01918			0
03/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
03/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01591			0
03/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00001			0
03/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96876	1.96891			0
03/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00286	0.00301			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87031	1.87053			0
03/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00441	0.00463			0
03/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74334	1.74367			0
03/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00744	0.00777			0
03/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.19337	1.19453			0
03/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.04747	0.04863			0
03/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.99825	0.99985			0
03/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.08235	0.08395			0
03/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.70889	0.71120			0
03/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.18299	0.18530			0
03/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.63855	0.64103			0
03/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.22265	0.22513			0
03/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.55060	0.55327			0
03/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.28470	0.28737			0
03/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.18922	0.19179			0
03/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.87332	0.87589			0
03/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.18693	0.18949			0
03/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.88103	0.88359			0
03/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.18466	0.18721			0
03/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.88876	0.89131			0
03/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.05407	0.05550			0
03/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.72817	1.72960			0
03/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.04094	0.04215			0
03/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.92504	1.92625			0
03/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.03015	0.03115			0
03/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.14425	2.14525			0
03/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01207	0.01260			0
03/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81617	2.81670			0
03/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00991	0.01037			0
03/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96401	2.96447			0
03/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
03/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.36392	1.36490			0
03/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04672	0.04770			0
03/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
03/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.39472	1.39578			0
03/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.07602	0.07708			0
03/01/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.44961	1.45070			0
03/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.11361	0.11470			0
03/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
03/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19741	3.19746			0
03/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00161	0.00166			0
03/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.09876	1.10027			0
03/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.25296	0.25447			0
03/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.61243	0.61443			0
03/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.67663	0.67863			0
03/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.60829	0.61028			0
03/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.68249	0.68448			0
03/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.60417	0.60616			0
03/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.68837	0.69036			0
03/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.13994	0.14130			0
03/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.30414	2.30550			0
03/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
03/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.66317	0.66497			0
03/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.84637	0.84817			0
03/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
03/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.80611	0.80775			0
03/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.86571	0.86735			0
03/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.80205	0.80369			0
03/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.87165	0.87329			0
03/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.79801	0.79964			0
03/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.87761	0.87924			0
03/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
03/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.54507	0.54774			0
03/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.28917	0.29184			0
03/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.53957	0.54226			0
03/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.29367	0.29636			0
03/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.53412	0.53681			0
03/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.29822	0.30091			0
03/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
03/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.83958	0.84266			0
03/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.26438	0.26746			0
03/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.25760	0.26082			0

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03/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.97240	0.97562			0
03/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.25493	0.25814			0
03/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.97973	0.98294			0
03/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.25229	0.25549			0
03/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.98709	0.99029			0
03/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
03/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.74749	0.74999			0
03/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.87459	0.87709			0
03/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.74323	0.74574			0
03/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.88033	0.88284			0
03/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.73899	0.74150			0
03/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.88609	0.88860			0
03/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
03/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.00825	1.01033			0
03/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.12785	1.12993			0
03/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.00401	1.00609			0
03/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.13361	1.13569			0
03/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.99977	1.00186			0
03/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.13937	1.14146			0
03/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
03/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00849	0.00851			0
03/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00129	0.00131			0
03/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00314	0.00317			0
03/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00594	0.00597			0
03/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00091	0.00093			0
03/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01371	0.01373			0
03/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
03/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.49893	0.50261			0
03/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.17153	0.17521			0
03/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.35198	0.35611			0
03/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.28458	0.28871			0
03/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.30918	0.31337			0
03/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.33178	0.33597			0
03/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.27869	0.28288			0
03/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.37129	0.37548			0
03/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.09895	0.10100			0
03/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.45265	1.45470			0
03/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.09778	0.09981			0
03/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.46148	1.46351			0
03/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.09662	0.09864			0
03/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.47032	1.47234			0
03/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
03/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.08130	0.08256			0
03/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.52810	0.52936			0
03/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.07934	0.08059			0
03/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.53614	0.53739			0
03/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.07742	0.07866			0
03/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.54422	0.54546			0
03/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
03/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.09623	0.09771			0
03/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.61593	0.61741			0
03/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.09426	0.09573			0
03/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.62396	0.62543			0
03/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.09232	0.09378			0
03/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.63202	0.63348			0
03/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
03/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.06425	0.06583			0
03/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.60685	1.60843			0
03/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.06340	0.06497			0
03/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.61600	1.61757			0
03/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.06256	0.06411			0
03/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.62516	1.62671			0
03/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
03/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00245	0.00254			0
03/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30745	0.30754			0
03/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00218	0.00226			0
03/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31718	0.31726			0
03/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00193	0.00201			0
03/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32693	0.32701			0
03/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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03/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
03/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.07613	0.07738			0
03/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.57203	0.57328			0
03/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.07434	0.07558			0
03/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.58024	0.58148			0
03/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.07260	0.07382			0
03/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.58850	0.58972			0
03/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
03/01/2020	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