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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 06/01/2020 TO: 06/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
06/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30349	1.30415			0
06/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00109	0.00175			0
06/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
06/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.40959	0.41924			0
06/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.29449	0.30414			0
06/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
06/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32682	1.32903			0
06/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01622	0.01843			0
06/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
06/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
06/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
06/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96832	1.96876			0
06/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00242	0.00286			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86968	1.87031			0
06/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00378	0.00441			0
06/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74240	1.74334			0
06/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00650	0.00744			0
06/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.18989	1.19337			0
06/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.04399	0.04747			0
06/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.99346	0.99825			0
06/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.07756	0.08235			0
06/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.70188	0.70889			0
06/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.17598	0.18299			0
06/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.63103	0.63855			0
06/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.21513	0.22265			0
06/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.54251	0.55060			0
06/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.27661	0.28470			0
06/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.18145	0.18922			0
06/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.86555	0.87332			0
06/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.17919	0.18693			0
06/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.87329	0.88103			0
06/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.17695	0.18466			0
06/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.88105	0.88876			0
06/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.04983	0.05407			0
06/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.72393	1.72817			0
06/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.03737	0.04094			0
06/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.92147	1.92504			0
06/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.02723	0.03015			0
06/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.14133	2.14425			0
06/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01055	0.01207			0
06/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81465	2.81617			0
06/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00860	0.00991			0
06/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96270	2.96401			0
06/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
06/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.36102	1.36392			0
06/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04382	0.04672			0
06/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
06/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.39156	1.39472			0
06/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.07286	0.07602			0
06/01/2020	\$ / 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
06/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.44636	1.44961			0
06/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.11036	0.11361			0
06/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
06/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19728	3.19741			0
06/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00148	0.00161			0
06/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.09418	1.09876			0
06/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.24838	0.25296			0
06/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.60642	0.61243			0
06/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.67062	0.67663			0
06/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.60227	0.60829			0
06/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.67647	0.68249			0
06/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.59814	0.60417			0
06/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.68234	0.68837			0
06/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.13585	0.13994			0
06/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.30005	2.30414			0
06/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
06/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.65774	0.66317			0
06/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.84094	0.84637			0
06/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
06/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.80119	0.80611			0
06/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.86079	0.86571			0
06/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.79713	0.80205			0
06/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.86673	0.87165			0
06/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.79308	0.79801			0
06/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.87268	0.87761			0
06/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
06/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.53694	0.54507			0
06/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.28104	0.28917			0
06/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.53142	0.53957			0
06/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.28552	0.29367			0
06/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.52593	0.53412			0
06/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.29003	0.29822			0
06/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
06/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.83026	0.83958			0
06/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.25506	0.26438			0
06/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.24784	0.25760			0

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06/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.96264	0.97240			0
06/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.24520	0.25493			0
06/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.97000	0.97973			0
06/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.24259	0.25229			0
06/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.97739	0.98709			0
06/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
06/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.73994	0.74749			0
06/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.86704	0.87459			0
06/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.73567	0.74323			0
06/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.87277	0.88033			0
06/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.73143	0.73899			0
06/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.87853	0.88609			0
06/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
06/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.00197	1.00825			0
06/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.12157	1.12785			0
06/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.99772	1.00401			0
06/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.12732	1.13361			0
06/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.99349	0.99977			0
06/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.13309	1.13937			0
06/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
06/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00843	0.00849			0
06/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00123	0.00129			0
06/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00305	0.00314			0
06/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00585	0.00594			0
06/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00085	0.00091			0
06/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01365	0.01371			0
06/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
06/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.48763	0.49893			0
06/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.16023	0.17153			0
06/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.33925	0.35198			0
06/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.27185	0.28458			0
06/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.29628	0.30918			0
06/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.31888	0.33178			0
06/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.26577	0.27869			0
06/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.35837	0.37129			0
06/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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06/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.09281	0.09895			0
06/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.44651	1.45265			0
06/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.09167	0.09778			0
06/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.45537	1.46148			0
06/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.09055	0.09662			0
06/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.46425	1.47032			0
06/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
06/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.07750	0.08130			0
06/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.52430	0.52810			0
06/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.07557	0.07934			0
06/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.53237	0.53614			0
06/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.07369	0.07742			0
06/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.54049	0.54422			0
06/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
06/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.09175	0.09623			0
06/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.61145	0.61593			0
06/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.08982	0.09426			0
06/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.61952	0.62396			0
06/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.08791	0.09232			0
06/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.62761	0.63202			0
06/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
06/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.05956	0.06425			0
06/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.60216	1.60685			0
06/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.05874	0.06340			0
06/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.61134	1.61600			0
06/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.05793	0.06256			0
06/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.62054	1.62516			0
06/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
06/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00218	0.00245			0
06/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30718	0.30745			0
06/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00193	0.00218			0
06/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31693	0.31718			0
06/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00170	0.00193			0
06/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32670	0.32693			0
06/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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06/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
06/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.07237	0.07613			0
06/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.56827	0.57203			0
06/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.07062	0.07434			0
06/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.57652	0.58024			0
06/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.06892	0.07260			0
06/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.58482	0.58850			0
06/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
06/01/2020	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