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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 06/02/2020 TO: 06/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
06/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.28711	0.29206			0
06/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.17201	0.17696			0
06/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
06/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31175	1.31196			0
06/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00115	0.00136			0
06/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
06/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
06/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
06/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96602	1.96604			0
06/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00012	0.00014			0
06/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86615	1.86619			0
06/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00025	0.00029			0
06/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73651	1.73659			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00061	0.00069			0
06/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15826	1.15909			0
06/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01236	0.01319			0
06/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.94512	0.94658			0
06/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.02922	0.03068			0
06/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.62246	0.62525			0
06/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.09656	0.09935			0
06/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.54394	0.54708			0
06/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.12804	0.13118			0
06/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.44698	0.45051			0
06/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.18108	0.18461			0
06/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.09464	0.09763			0
06/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.77874	0.78173			0
06/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.09287	0.09585			0
06/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.78697	0.78995			0
06/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.09114	0.09409			0
06/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.79524	0.79819			0
06/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01262	0.01354			0
06/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68672	1.68764			0
06/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00794	0.00860			0
06/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89204	1.89270			0
06/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00474	0.00519			0
06/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11884	2.11929			0
06/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00099	0.00112			0
06/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80509	2.80522			0
06/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00070	0.00080			0
06/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95480	2.95490			0
06/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
06/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33406	1.33480			0
06/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01686	0.01760			0
06/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
06/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36002	1.36099			0
06/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04132	0.04229			0
06/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
06/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.41289	1.41395			0
06/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.07689	0.07795			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
06/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19627	3.19629			0
06/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00047	0.00049			0
06/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.04511	1.04675			0
06/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.19931	0.20095			0
06/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.54053	0.54277			0
06/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.60472	0.60697			0
06/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.53632	0.53857			0
06/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.61052	0.61277			0
06/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.53215	0.53440			0
06/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.61635	0.61860			0
06/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.09431	0.09562			0
06/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.25851	2.25982			0
06/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
06/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.59912	0.60108			0
06/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.78232	0.78428			0
06/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
06/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.74852	0.75028			0
06/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.80812	0.80988			0
06/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.74441	0.74617			0
06/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.81401	0.81577			0
06/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.74032	0.74208			0
06/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.81992	0.82168			0
06/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
06/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.44094	0.44449			0
06/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.18504	0.18859			0
06/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.43496	0.43853			0
06/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.18906	0.19263			0
06/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.42904	0.43263			0
06/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.19314	0.19673			0
06/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
06/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.72300	0.72684			0
06/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.14780	0.15164			0
06/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.13699	0.14090			0
06/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.85179	0.85570			0
06/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.13485	0.13873			0

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06/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.85965	0.86353			0
06/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.13274	0.13659			0
06/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.86754	0.87139			0
06/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
06/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.65722	0.66004			0
06/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.78432	0.78714			0
06/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.65294	0.65576			0
06/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.79004	0.79286			0
06/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.64868	0.65150			0
06/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.79578	0.79860			0
06/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
06/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.93475	0.93699			0
06/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.05435	1.05659			0
06/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.93048	0.93272			0
06/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.06008	1.06232			0
06/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.92622	0.92846			0
06/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.06582	1.06806			0
06/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
06/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00777	0.00780			0
06/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00057	0.00060			0
06/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00201	0.00205			0
06/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00481	0.00485			0
06/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00030	0.00031			0
06/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01310	0.01311			0
06/02/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
06/02/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.33863	0.34413			0
06/02/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.01123	0.01673			0
06/02/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.14010	0.15188			0
06/02/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.07270	0.08448			0
06/02/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.09304	0.10526			0
06/02/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.11564	0.12786			0
06/02/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.06491	0.07661			0
06/02/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.15751	0.16921			0
06/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
06/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.03250	0.03426			0
06/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.38620	1.38796			0

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06/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.03188	0.03362			0
06/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.39558	1.39732			0
06/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.03127	0.03298			0
06/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.40497	1.40668			0
06/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
06/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.03633	0.03769			0
06/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.48313	0.48449			0
06/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.03498	0.03631			0
06/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.49178	0.49311			0
06/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.03366	0.03498			0
06/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.50046	0.50178			0
06/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
06/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.04322	0.04483			0
06/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.56292	0.56453			0
06/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.04185	0.04343			0
06/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.57155	0.57313			0
06/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.04051	0.04207			0
06/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.58021	0.58177			0
06/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
06/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.01678	0.01790			0
06/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.55938	1.56050			0
06/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01642	0.01752			0
06/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.56902	1.57012			0
06/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01606	0.01714			0
06/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.57866	1.57974			0
06/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
06/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00028	0.00032			0
06/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30528	0.30532			0
06/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00023	0.00026			0
06/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31523	0.31526			0
06/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00019	0.00021			0
06/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32519	0.32521			0
06/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
06/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
06/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.03233	0.03363			0

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06/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.52823	0.52953			0
06/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.03115	0.03242			0
06/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.53705	0.53832			0
06/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.03000	0.03125			0
06/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.54590	0.54715			0
06/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
06/02/2020	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