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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 10/02/2020 TO: 10/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
10/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.26613	0.28205			0
10/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.15103	0.16695			0
10/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
10/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31111	1.31156			0
10/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00051	0.00096			0
10/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
10/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
10/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
10/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96596	1.96600			0
10/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00006	0.00010			0
10/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86603	1.86612			0
10/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00013	0.00022			0
10/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73624	1.73643			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00034	0.00053			0
10/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15517	1.15746			0
10/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00927	0.01156			0
10/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.93946	0.94368			0
10/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.02356	0.02778			0
10/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.61114	0.61966			0
10/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.08524	0.09376			0
10/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.53111	0.54078			0
10/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.11521	0.12488			0
10/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.43246	0.44341			0
10/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.16656	0.17751			0
10/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.08254	0.09163			0
10/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.76664	0.77573			0
10/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.08088	0.08989			0
10/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.77498	0.78399			0
10/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.07925	0.08818			0
10/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.78335	0.79228			0
10/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00922	0.01173			0
10/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68332	1.68583			0
10/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00555	0.00730			0
10/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88965	1.89140			0
10/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00315	0.00431			0
10/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11725	2.11841			0
10/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00056	0.00087			0
10/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80466	2.80497			0
10/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00038	0.00061			0
10/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95448	2.95471			0
10/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
10/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33119	1.33332			0
10/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01399	0.01612			0
10/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
10/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.35619	1.35906			0
10/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.03749	0.04036			0
10/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
10/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.40862	1.41182			0
10/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.07262	0.07582			0

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10/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
10/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19619	3.19625			0
10/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00039	0.00045			0
10/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.03853	1.04347			0
10/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.19273	0.19767			0
10/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.53146	0.53827			0
10/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.59566	0.60247			0
10/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.52725	0.53407			0
10/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.60145	0.60827			0
10/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.52307	0.52989			0
10/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.60727	0.61409			0
10/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.08909	0.09300			0
10/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.25329	2.25720			0
10/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
10/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.59118	0.59714			0
10/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.77438	0.78034			0
10/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
10/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.74146	0.74676			0
10/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.80106	0.80636			0
10/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.73735	0.74265			0
10/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.80695	0.81225			0
10/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.73325	0.73856			0
10/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.81285	0.81816			0
10/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
10/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.42633	0.43736			0
10/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.17043	0.18146			0
10/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.42026	0.43135			0
10/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.17436	0.18545			0
10/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.41424	0.42540			0
10/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.17834	0.18950			0
10/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
10/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.70736	0.71914			0
10/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.13216	0.14394			0
10/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.12114	0.13307			0
10/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.83594	0.84787			0
10/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.11910	0.13095			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.84390	0.85575			0
10/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.11710	0.12886			0
10/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.85190	0.86366			0
10/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
10/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.64585	0.65440			0
10/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.77295	0.78150			0
10/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.64156	0.65011			0
10/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.77866	0.78721			0
10/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.63730	0.64585			0
10/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.78440	0.79295			0
10/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
10/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.92574	0.93250			0
10/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.04534	1.05210			0
10/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.92147	0.92823			0
10/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.05107	1.05783			0
10/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.91721	0.92397			0
10/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.05681	1.06357			0
10/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
10/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00769	0.00775			0
10/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00049	0.00055			0
10/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00185	0.00197			0
10/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00465	0.00477			0
10/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00023	0.00028			0
10/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01303	0.01308			0
10/02/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
10/02/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.32740	0.33362			0
10/02/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.00000	0.00622			0
10/02/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.06740	0.12684			0
10/02/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.00000	0.05944			0
10/02/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.00000	0.07917			0
10/02/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.02260	0.10177			0
10/02/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.00000	0.05185			0
10/02/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.09260	0.14445			0
10/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
10/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.02574	0.03077			0
10/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.37944	1.38447			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.02520	0.03017			0
10/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.38890	1.39387			0
10/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.02468	0.02958			0
10/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.39838	1.40328			0
10/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
10/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.03089	0.03497			0
10/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.47769	0.48177			0
10/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.02964	0.03364			0
10/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.48644	0.49044			0
10/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.02844	0.03235			0
10/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.49524	0.49915			0
10/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
10/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.03679	0.04162			0
10/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.55649	0.56132			0
10/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.03553	0.04027			0
10/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.56523	0.56997			0
10/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.03430	0.03896			0
10/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.57400	0.57866			0
10/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
10/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.01259	0.01569			0
10/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.55519	1.55829			0
10/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01229	0.01534			0
10/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.56489	1.56794			0
10/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01200	0.01500			0
10/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.57460	1.57760			0
10/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
10/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00018	0.00025			0
10/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30518	0.30525			0
10/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00014	0.00021			0
10/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31514	0.31521			0
10/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00011	0.00017			0
10/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32511	0.32517			0
10/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
10/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
10/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.02717	0.03104			0

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10/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.52307	0.52694			0
10/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.02609	0.02988			0
10/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.53199	0.53578			0
10/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.02505	0.02876			0
10/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.54095	0.54466			0
10/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
10/02/2020	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