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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 12/02/2020 TO: 12/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
12/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.25481	0.26055			0
12/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.13971	0.14545			0
12/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
12/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31091	1.31100			0
12/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00031	0.00040			0
12/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
12/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
12/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
12/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96594	1.96595			0
12/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00004	0.00005			0
12/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86599	1.86601			0
12/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00009	0.00011			0
12/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73615	1.73619			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00025	0.00029			0
12/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15376	1.15446			0
12/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00786	0.00856			0
12/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.93674	0.93809			0
12/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.02084	0.02219			0
12/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.60538	0.60827			0
12/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.07948	0.08237			0
12/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.52452	0.52783			0
12/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.10862	0.11193			0
12/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.42494	0.42872			0
12/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.15904	0.16282			0
12/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.07642	0.07949			0
12/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.76052	0.76359			0
12/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.07482	0.07786			0
12/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.76892	0.77196			0
12/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.07325	0.07626			0
12/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.77735	0.78036			0
12/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00770	0.00845			0
12/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68180	1.68255			0
12/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00452	0.00502			0
12/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88862	1.88912			0
12/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00249	0.00281			0
12/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11659	2.11691			0
12/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00040	0.00048			0
12/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80450	2.80458			0
12/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00027	0.00032			0
12/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95437	2.95442			0
12/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
12/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32982	1.33050			0
12/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01262	0.01330			0
12/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
12/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.35431	1.35525			0
12/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.03561	0.03655			0
12/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
12/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.40650	1.40756			0
12/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.07050	0.07156			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
12/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19616	3.19617			0
12/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00036	0.00037			0
12/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.03522	1.03688			0
12/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.18942	0.19108			0
12/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.52687	0.52917			0
12/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.59107	0.59337			0
12/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.52266	0.52496			0
12/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.59686	0.59916			0
12/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.51848	0.52078			0
12/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.60268	0.60498			0
12/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.08650	0.08779			0
12/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.25070	2.25199			0
12/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
12/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.58718	0.58919			0
12/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.77038	0.77239			0
12/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
12/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.73791	0.73969			0
12/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.79751	0.79929			0
12/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.73379	0.73557			0
12/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.80339	0.80517			0
12/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.72969	0.73147			0
12/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.80929	0.81107			0
12/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
12/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.41875	0.42257			0
12/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.16285	0.16667			0
12/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.41263	0.41647			0
12/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.16673	0.17057			0
12/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.40657	0.41043			0
12/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.17067	0.17453			0
12/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
12/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.69935	0.70337			0
12/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.12415	0.12817			0
12/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.11306	0.11711			0
12/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.82786	0.83191			0
12/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.11109	0.11511			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.83589	0.83991			0
12/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.10914	0.11313			0
12/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.84394	0.84793			0
12/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
12/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.64009	0.64297			0
12/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.76719	0.77007			0
12/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.63580	0.63869			0
12/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.77290	0.77579			0
12/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.63154	0.63443			0
12/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.77864	0.78153			0
12/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
12/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.92120	0.92347			0
12/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.04080	1.04307			0
12/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.91693	0.91920			0
12/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.04653	1.04880			0
12/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.91267	0.91494			0
12/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.05227	1.05454			0
12/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
12/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00764	0.00767			0
12/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00044	0.00047			0
12/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00177	0.00181			0
12/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00457	0.00461			0
12/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00020	0.00022			0
12/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01300	0.01302			0
12/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
12/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.02253	0.02412			0
12/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.37623	1.37782			0
12/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.02204	0.02360			0
12/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.38574	1.38730			0
12/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.02156	0.02310			0
12/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.39526	1.39680			0
12/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
12/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.02818	0.02953			0
12/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.47498	0.47633			0
12/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.02699	0.02832			0
12/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.48379	0.48512			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.02585	0.02714			0
12/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.49265	0.49394			0
12/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
12/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.03359	0.03519			0
12/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.55329	0.55489			0
12/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.03238	0.03395			0
12/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.56208	0.56365			0
12/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.03122	0.03276			0
12/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.57092	0.57246			0
12/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
12/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.01068	0.01162			0
12/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.55328	1.55422			0
12/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01042	0.01134			0
12/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.56302	1.56394			0
12/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01016	0.01106			0
12/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.57276	1.57366			0
12/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
12/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00013	0.00015			0
12/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30513	0.30515			0
12/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00011	0.00012			0
12/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31511	0.31512			0
12/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00008	0.00010			0
12/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32508	0.32510			0
12/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
12/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
12/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.02462	0.02589			0
12/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.52052	0.52179			0
12/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.02360	0.02484			0
12/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.52950	0.53074			0
12/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.02262	0.02383			0
12/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.53852	0.53973			0
12/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
12/02/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0

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Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00