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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 14/02/2020 TO: 14/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
14/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.24280	0.24890			0
14/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.12770	0.13380			0
14/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
14/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31077	1.31083			0
14/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00017	0.00023			0
14/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
14/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
14/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
14/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96592	1.96593			0
14/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00002	0.00003			0
14/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86596	1.86597			0
14/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00006	0.00007			0
14/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73607	1.73611			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00017	0.00021			0
14/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15245	1.15309			0
14/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00655	0.00719			0
14/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.93411	0.93541			0
14/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.01821	0.01951			0
14/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.59955	0.60247			0
14/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.07365	0.07657			0
14/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.51780	0.52117			0
14/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.10190	0.10527			0
14/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.41721	0.42110			0
14/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.15131	0.15520			0
14/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.07028	0.07335			0
14/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.75438	0.75745			0
14/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.06874	0.07178			0
14/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.76284	0.76588			0
14/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.06723	0.07024			0
14/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.77133	0.77434			0
14/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00631	0.00699			0
14/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68041	1.68109			0
14/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00359	0.00404			0
14/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88769	1.88814			0
14/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00192	0.00219			0
14/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11602	2.11629			0
14/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00028	0.00034			0
14/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80438	2.80444			0
14/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00018	0.00023			0
14/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95428	2.95433			0
14/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
14/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32852	1.32916			0
14/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01132	0.01196			0
14/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
14/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.35245	1.35338			0
14/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.03375	0.03468			0
14/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
14/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.40438	1.40544			0
14/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.06838	0.06944			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
14/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19612	3.19614			0
14/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00032	0.00034			0
14/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.03189	1.03356			0
14/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.18609	0.18776			0
14/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.52225	0.52456			0
14/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.58645	0.58876			0
14/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.51803	0.52035			0
14/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.59223	0.59455			0
14/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.51385	0.51617			0
14/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.59804	0.60037			0
14/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.08391	0.08520			0
14/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.24811	2.24940			0
14/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
14/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.58316	0.58517			0
14/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.76636	0.76837			0
14/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
14/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.73434	0.73612			0
14/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.79394	0.79572			0
14/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.73022	0.73201			0
14/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.79982	0.80161			0
14/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.72611	0.72791			0
14/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.80571	0.80751			0
14/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
14/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.41098	0.41489			0
14/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.15508	0.15899			0
14/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.40480	0.40874			0
14/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.15890	0.16284			0
14/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.39868	0.40265			0
14/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.16278	0.16675			0
14/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
14/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.69121	0.69530			0
14/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.11601	0.12010			0
14/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.10490	0.10899			0
14/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.81970	0.82379			0
14/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.10298	0.10705			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.82778	0.83185			0
14/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.10110	0.10513			0
14/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.83590	0.83993			0
14/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
14/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.63428	0.63719			0
14/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.76138	0.76429			0
14/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.63000	0.63291			0
14/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.76710	0.77001			0
14/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.62574	0.62865			0
14/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.77284	0.77575			0
14/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
14/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.91664	0.91893			0
14/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.03624	1.03853			0
14/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.91237	0.91465			0
14/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.04197	1.04425			0
14/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.90811	0.91039			0
14/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.04771	1.04999			0
14/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
14/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00760	0.00762			0
14/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00040	0.00042			0
14/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00168	0.00172			0
14/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00448	0.00452			0
14/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00018	0.00019			0
14/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01298	0.01299			0
14/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
14/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.01945	0.02097			0
14/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.37315	1.37467			0
14/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.01901	0.02050			0
14/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.38271	1.38420			0
14/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.01857	0.02005			0
14/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.39227	1.39375			0
14/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
14/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.02549	0.02683			0
14/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.47229	0.47363			0
14/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.02437	0.02568			0
14/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.48117	0.48248			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.02329	0.02457			0
14/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.49009	0.49137			0
14/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
14/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.03040	0.03199			0
14/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.55010	0.55169			0
14/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.02926	0.03082			0
14/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.55896	0.56052			0
14/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.02816	0.02969			0
14/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.56786	0.56939			0
14/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
14/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00890	0.00977			0
14/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.55150	1.55237			0
14/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00867	0.00953			0
14/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.56127	1.56213			0
14/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00844	0.00928			0
14/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.57104	1.57188			0
14/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
14/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00010	0.00011			0
14/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30510	0.30511			0
14/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00008	0.00009			0
14/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31508	0.31509			0
14/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00006	0.00007			0
14/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32506	0.32507			0
14/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
14/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
14/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.02210	0.02336			0
14/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.51800	0.51926			0
14/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.02114	0.02237			0
14/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.52704	0.52827			0
14/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.02022	0.02142			0
14/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.53612	0.53732			0
14/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
14/02/2020	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