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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/02/2020 TO: 17/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
17/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			
17/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.22316	0.24280			
17/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.10806	0.12770			
17/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			
17/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31065	1.31077			
17/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00005	0.00017			
17/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			
17/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			
17/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			
17/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96591	1.96592			
17/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00001	0.00002			
17/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86593	1.86596			
17/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00003	0.00006			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
17/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73599	1.73607			
17/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00009	0.00017			
17/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15069	1.15245			
17/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00479	0.00655			
17/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.93035	0.93411			
17/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.01445	0.01821			
17/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.59071	0.59955			
17/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.06481	0.07365			
17/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.50749	0.51780			
17/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.09159	0.10190			
17/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.40523	0.41721			
17/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.13933	0.15131			
17/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.06100	0.07028			
17/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.74510	0.75438			
17/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.05957	0.06874			
17/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.75367	0.76284			
17/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.05816	0.06723			
17/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.76226	0.77133			
17/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00447	0.00631			
17/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67857	1.68041			
17/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00242	0.00359			
17/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88652	1.88769			
17/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00122	0.00192			
17/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11532	2.11602			
17/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00015	0.00028			
17/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80425	2.80438			
17/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00009	0.00018			
17/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95419	2.95428			
17/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
17/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32666	1.32852			
17/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00946	0.01132			
17/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
17/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34971	1.35245			
17/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.03101	0.03375			
17/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
17/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.40122	1.40438			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
17/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.06522	0.06838			
17/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
17/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19608	3.19612			
17/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00028	0.00032			
17/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.02687	1.03189			
17/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.18107	0.18609			
17/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.51523	0.52225			
17/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.57943	0.58645			
17/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.51102	0.51803			
17/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.58522	0.59223			
17/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.50682	0.51385			
17/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.59102	0.59804			
17/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.08007	0.08391			
17/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.24427	2.24811			
17/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
17/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.57707	0.58316			
17/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.76027	0.76636			
17/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
17/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.72895	0.73434			
17/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.78855	0.79394			
17/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.72482	0.73022			
17/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.79442	0.79982			
17/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.72072	0.72611			
17/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.80032	0.80571			
17/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			
17/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.39890	0.41098			
17/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.14300	0.15508			
17/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.39263	0.40480			
17/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.14673	0.15890			
17/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.38642	0.39868			
17/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.15052	0.16278			
17/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			
17/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.67874	0.69121			
17/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.10354	0.11601			
17/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.09247	0.10490			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
17/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.80727	0.81970			
17/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.09066	0.10298			
17/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.81546	0.82778			
17/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.08889	0.10110			
17/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.82369	0.83590			
17/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
17/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.62548	0.63428			
17/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.75258	0.76138			
17/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.62120	0.63000			
17/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.75830	0.76710			
17/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.61693	0.62574			
17/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.76403	0.77284			
17/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
17/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.90977	0.91664			
17/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.02937	1.03624			
17/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.90549	0.91237			
17/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.03509	1.04197			
17/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.90123	0.90811			
17/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.04083	1.04771			
17/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			
17/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00754	0.00760			
17/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00034	0.00040			
17/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00155	0.00168			
17/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00435	0.00448			
17/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00014	0.00018			
17/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01294	0.01298			
17/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			
17/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.01513	0.01945			
17/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.36883	1.37315			
17/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.01476	0.01901			
17/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.37846	1.38271			
17/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.01439	0.01857			
17/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.38809	1.39227			
17/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			
17/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.02150	0.02549			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
17/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.46830	0.47229			
17/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.02048	0.02437			
17/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.47728	0.48117			
17/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01950	0.02329			
17/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.48630	0.49009			
17/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			
17/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.02568	0.03040			
17/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.54538	0.55010			
17/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.02464	0.02926			
17/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.55434	0.55896			
17/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.02364	0.02816			
17/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.56334	0.56786			
17/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			
17/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00651	0.00890			
17/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54911	1.55150			
17/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00632	0.00867			
17/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55892	1.56127			
17/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00614	0.00844			
17/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56874	1.57104			
17/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			
17/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00006	0.00010			
17/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30506	0.30510			
17/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00004	0.00008			
17/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31504	0.31508			
17/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00003	0.00006			
17/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32503	0.32506			
17/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			
17/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			
17/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.01840	0.02210			
17/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.51430	0.51800			
17/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.01754	0.02114			
17/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.52344	0.52704			
17/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.01671	0.02022			
17/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.53261	0.53612			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			
17/02/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			
<b>Futures Open Interest</b>									<b>0.0</b>
<b>Options Open Interest</b>									<b>0.0</b>
<b>Total</b>									<b>0.0</b>