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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 19/02/2020 TO: 19/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
19/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.20866	0.21607			0
19/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.09356	0.10097			0
19/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
19/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31062	1.31063			0
19/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00002	0.00003			0
19/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
19/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
19/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
19/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96591	1.96591			0
19/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00001	0.00001			0
19/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86592	1.86592			0
19/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00002	0.00002			0
19/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73596	1.73597			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00006	0.00007			0
19/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14966	1.15016			0
19/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00376	0.00426			0
19/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92801	0.92916			0
19/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.01211	0.01327			0
19/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.58474	0.58773			0
19/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.05884	0.06183			0
19/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.50044	0.50398			0
19/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.08454	0.08808			0
19/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.39694	0.40111			0
19/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.13104	0.13521			0
19/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.05481	0.05791			0
19/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.73891	0.74201			0
19/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.05345	0.05651			0
19/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.74755	0.75061			0
19/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.05212	0.05514			0
19/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.75622	0.75924			0
19/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00343	0.00393			0
19/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67753	1.67803			0
19/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00178	0.00209			0
19/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88588	1.88619			0
19/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00086	0.00103			0
19/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11496	2.11513			0
19/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00009	0.00012			0
19/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80419	2.80422			0
19/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00006	0.00007			0
19/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95416	2.95417			0
19/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
19/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32551	1.32608			0
19/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00831	0.00888			0
19/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
19/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34791	1.34880			0
19/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02921	0.03010			0
19/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
19/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39913	1.40017			0
19/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.06313	0.06417			0

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19/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
19/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19605	3.19606			0
19/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00025	0.00026			0
19/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.02351	1.02519			0
19/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.17771	0.17939			0
19/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.51051	0.51288			0
19/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.57471	0.57708			0
19/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.50629	0.50866			0
19/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.58049	0.58286			0
19/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.50209	0.50446			0
19/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.58629	0.58866			0
19/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.07752	0.07879			0
19/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.24172	2.24299			0
19/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
19/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.57299	0.57503			0
19/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.75619	0.75823			0
19/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
19/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.72533	0.72714			0
19/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.78493	0.78674			0
19/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.72121	0.72302			0
19/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.79081	0.79262			0
19/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.71710	0.71891			0
19/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.79670	0.79851			0
19/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
19/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.39054	0.39475			0
19/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.13464	0.13885			0
19/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.38421	0.38845			0
19/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.13831	0.14255			0
19/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.37794	0.38221			0
19/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.14204	0.14631			0
19/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
19/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.67027	0.67452			0
19/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.09507	0.09932			0
19/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.08409	0.08829			0
19/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.79888	0.80309			0
19/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.08236	0.08652			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.80716	0.81132			0
19/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.08066	0.08478			0
19/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.81546	0.81958			0
19/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
19/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.61955	0.62253			0
19/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.74665	0.74963			0
19/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.61527	0.61824			0
19/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.75237	0.75534			0
19/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.61100	0.61397			0
19/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.75810	0.76107			0
19/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
19/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.90516	0.90747			0
19/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.02476	1.02707			0
19/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.90088	0.90319			0
19/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.03048	1.03279			0
19/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.89661	0.89892			0
19/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.03621	1.03852			0
19/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
19/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00750	0.00752			0
19/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00030	0.00032			0
19/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00146	0.00151			0
19/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00426	0.00431			0
19/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00011	0.00012			0
19/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01291	0.01292			0
19/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
19/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.01247	0.01378			0
19/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.36617	1.36748			0
19/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.01214	0.01343			0
19/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.37584	1.37713			0
19/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.01182	0.01308			0
19/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.38552	1.38678			0
19/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
19/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.01888	0.02018			0
19/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.46568	0.46699			0
19/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.01794	0.01920			0
19/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.47474	0.47600			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01704	0.01826			0
19/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.48384	0.48506			0
19/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
19/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.02258	0.02412			0
19/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.54228	0.54382			0
19/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.02162	0.02312			0
19/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.55132	0.55282			0
19/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.02069	0.02216			0
19/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.56039	0.56186			0
19/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
19/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00511	0.00579			0
19/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54771	1.54839			0
19/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00496	0.00562			0
19/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55756	1.55822			0
19/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00481	0.00546			0
19/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56741	1.56806			0
19/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
19/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00004	0.00005			0
19/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30504	0.30505			0
19/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00003	0.00004			0
19/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31503	0.31504			0
19/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00002	0.00003			0
19/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32502	0.32503			0
19/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
19/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
19/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.01599	0.01719			0
19/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.51189	0.51309			0
19/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.01520	0.01636			0
19/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.52110	0.52226			0
19/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.01445	0.01557			0
19/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.53035	0.53147			0
19/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
19/02/2020	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