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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 05/02/2020 TO: 05/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
05/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.29206	0.29691			0
05/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.17696	0.18181			0
05/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
05/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31196	1.31218			0
05/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00136	0.00158			0
05/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
05/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
05/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
05/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96604	1.96607			0
05/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00014	0.00017			0
05/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86619	1.86623			0
05/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00029	0.00033			0
05/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73659	1.73667			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00069	0.00078			0
05/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15909	1.15993			0
05/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01319	0.01403			0
05/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.94658	0.94804			0
05/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.03068	0.03214			0
05/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.62525	0.62803			0
05/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.09935	0.10213			0
05/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.54708	0.55019			0
05/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.13118	0.13429			0
05/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.45051	0.45400			0
05/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.18461	0.18810			0
05/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.09763	0.10062			0
05/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.78173	0.78472			0
05/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.09585	0.09881			0
05/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.78995	0.79291			0
05/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.09409	0.09702			0
05/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.79819	0.80112			0
05/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01354	0.01448			0
05/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68764	1.68858			0
05/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00860	0.00928			0
05/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89270	1.89338			0
05/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00519	0.00566			0
05/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11929	2.11976			0
05/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00112	0.00126			0
05/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80522	2.80536			0
05/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00080	0.00091			0
05/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95490	2.95501			0
05/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
05/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33480	1.33556			0
05/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01760	0.01836			0
05/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
05/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36099	1.36196			0
05/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04229	0.04326			0
05/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
05/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.41395	1.41502			0
05/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.07795	0.07902			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
05/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19629	3.19632			0
05/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00049	0.00052			0
05/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.04675	1.04838			0
05/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.20095	0.20258			0
05/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.54277	0.54500			0
05/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.60697	0.60920			0
05/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.53857	0.54081			0
05/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.61277	0.61501			0
05/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.53440	0.53663			0
05/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.61860	0.62083			0
05/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.09562	0.09694			0
05/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.25982	2.26114			0
05/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
05/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.60108	0.60305			0
05/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.78428	0.78625			0
05/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
05/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.75028	0.75203			0
05/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.80988	0.81163			0
05/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.74617	0.74792			0
05/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.81577	0.81752			0
05/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.74208	0.74383			0
05/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.82168	0.82343			0
05/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
05/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.44449	0.44800			0
05/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.18859	0.19210			0
05/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.43853	0.44206			0
05/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.19263	0.19616			0
05/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.43263	0.43618			0
05/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.19673	0.20028			0
05/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
05/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.72684	0.73064			0
05/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.15164	0.15544			0
05/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.14090	0.14477			0
05/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.85570	0.85957			0
05/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.13873	0.14259			0

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05/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.86353	0.86739			0
05/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.13659	0.14043			0
05/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.87139	0.87523			0
05/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
05/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.66004	0.66284			0
05/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.78714	0.78994			0
05/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.65576	0.65856			0
05/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.79286	0.79566			0
05/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.65150	0.65431			0
05/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.79860	0.80141			0
05/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
05/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.93699	0.93922			0
05/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.05659	1.05882			0
05/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.93272	0.93495			0
05/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.06232	1.06455			0
05/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.92846	0.93070			0
05/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.06806	1.07030			0
05/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
05/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00780	0.00782			0
05/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00060	0.00062			0
05/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00205	0.00208			0
05/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00485	0.00488			0
05/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00031	0.00033			0
05/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01311	0.01313			0
05/02/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
05/02/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.34413	0.34984			0
05/02/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.01673	0.02244			0
05/02/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.15188	0.16259			0
05/02/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.08448	0.09519			0
05/02/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.10526	0.11632			0
05/02/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.12786	0.13892			0
05/02/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.07661	0.08729			0
05/02/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.16921	0.17989			0
05/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
05/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.03426	0.03603			0
05/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.38796	1.38973			0

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05/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.03362	0.03537			0
05/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.39732	1.39907			0
05/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.03298	0.03472			0
05/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.40668	1.40842			0
05/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
05/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.03769	0.03906			0
05/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.48449	0.48586			0
05/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.03631	0.03765			0
05/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.49311	0.49445			0
05/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.03498	0.03629			0
05/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.50178	0.50309			0
05/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
05/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.04483	0.04644			0
05/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.56453	0.56614			0
05/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.04343	0.04502			0
05/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.57313	0.57472			0
05/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.04207	0.04363			0
05/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.58177	0.58333			0
05/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
05/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.01790	0.01904			0
05/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.56050	1.56164			0
05/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01752	0.01864			0
05/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57012	1.57124			0
05/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01714	0.01825			0
05/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.57974	1.58085			0
05/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
05/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00032	0.00035			0
05/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30532	0.30535			0
05/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00026	0.00029			0
05/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31526	0.31529			0
05/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00021	0.00024			0
05/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32521	0.32524			0
05/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
05/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
05/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.03363	0.03493			0

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05/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.52953	0.53083			0
05/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.03242	0.03370			0
05/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.53832	0.53960			0
05/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.03125	0.03250			0
05/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.54715	0.54840			0
05/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
05/02/2020	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