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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 07/02/2020 TO: 07/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
07/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.28205	0.28711			0
07/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.16695	0.17201			0
07/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
07/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31156	1.31175			0
07/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00096	0.00115			0
07/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
07/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
07/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
07/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96600	1.96602			0
07/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00010	0.00012			0
07/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86612	1.86615			0
07/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00022	0.00025			0
07/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73643	1.73651			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00053	0.00061			0
07/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15746	1.15826			0
07/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01156	0.01236			0
07/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.94368	0.94512			0
07/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.02778	0.02922			0
07/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.61966	0.62246			0
07/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.09376	0.09656			0
07/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.54078	0.54394			0
07/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.12488	0.12804			0
07/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.44341	0.44698			0
07/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.17751	0.18108			0
07/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.09163	0.09464			0
07/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.77573	0.77874			0
07/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.08989	0.09287			0
07/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.78399	0.78697			0
07/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.08818	0.09114			0
07/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.79228	0.79524			0
07/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01173	0.01262			0
07/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68583	1.68672			0
07/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00730	0.00794			0
07/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89140	1.89204			0
07/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00431	0.00474			0
07/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11841	2.11884			0
07/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00087	0.00099			0
07/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80497	2.80509			0
07/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00061	0.00070			0
07/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95471	2.95480			0
07/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
07/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33332	1.33406			0
07/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01612	0.01686			0
07/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
07/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.35906	1.36002			0
07/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04036	0.04132			0
07/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
07/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.41182	1.41289			0
07/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.07582	0.07689			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
07/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19625	3.19627			0
07/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00045	0.00047			0
07/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.04347	1.04511			0
07/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.19767	0.19931			0
07/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.53827	0.54053			0
07/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.60247	0.60472			0
07/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.53407	0.53632			0
07/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.60827	0.61052			0
07/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.52989	0.53215			0
07/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.61409	0.61635			0
07/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.09300	0.09431			0
07/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.25720	2.25851			0
07/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
07/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.59714	0.59912			0
07/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.78034	0.78232			0
07/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
07/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.74676	0.74852			0
07/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.80636	0.80812			0
07/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.74265	0.74441			0
07/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.81225	0.81401			0
07/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.73856	0.74032			0
07/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.81816	0.81992			0
07/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
07/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.43736	0.44094			0
07/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.18146	0.18504			0
07/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.43135	0.43496			0
07/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.18545	0.18906			0
07/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.42540	0.42904			0
07/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.18950	0.19314			0
07/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
07/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.71914	0.72300			0
07/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.14394	0.14780			0
07/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.13307	0.13699			0
07/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.84787	0.85179			0
07/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.13095	0.13485			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.85575	0.85965			0
07/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.12886	0.13274			0
07/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.86366	0.86754			0
07/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
07/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.65440	0.65722			0
07/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.78150	0.78432			0
07/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.65011	0.65294			0
07/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.78721	0.79004			0
07/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.64585	0.64868			0
07/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.79295	0.79578			0
07/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
07/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.93250	0.93475			0
07/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.05210	1.05435			0
07/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.92823	0.93048			0
07/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.05783	1.06008			0
07/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.92397	0.92622			0
07/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.06357	1.06582			0
07/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
07/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00775	0.00777			0
07/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00055	0.00057			0
07/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00197	0.00201			0
07/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00477	0.00481			0
07/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00028	0.00030			0
07/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01308	0.01310			0
07/02/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
07/02/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.33362	0.33863			0
07/02/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.00622	0.01123			0
07/02/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.12684	0.14010			0
07/02/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.05944	0.07270			0
07/02/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.07917	0.09304			0
07/02/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.10177	0.11564			0
07/02/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.05185	0.06491			0
07/02/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.14445	0.15751			0
07/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
07/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.03077	0.03250			0
07/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.38447	1.38620			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.03017	0.03188			0
07/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.39387	1.39558			0
07/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.02958	0.03127			0
07/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.40328	1.40497			0
07/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
07/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.03497	0.03633			0
07/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.48177	0.48313			0
07/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.03364	0.03498			0
07/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.49044	0.49178			0
07/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.03235	0.03366			0
07/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.49915	0.50046			0
07/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
07/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.04162	0.04322			0
07/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.56132	0.56292			0
07/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.04027	0.04185			0
07/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.56997	0.57155			0
07/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.03896	0.04051			0
07/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.57866	0.58021			0
07/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
07/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.01569	0.01678			0
07/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.55829	1.55938			0
07/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01534	0.01642			0
07/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.56794	1.56902			0
07/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01500	0.01606			0
07/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.57760	1.57866			0
07/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
07/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00025	0.00028			0
07/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30525	0.30528			0
07/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00021	0.00023			0
07/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31521	0.31523			0
07/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00017	0.00019			0
07/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32517	0.32519			0
07/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
07/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
07/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.03104	0.03233			0

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07/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.52694	0.52823			0
07/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.02988	0.03115			0
07/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.53578	0.53705			0
07/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.02876	0.03000			0
07/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.54466	0.54590			0
07/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
07/02/2020	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