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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/02/2020 TO: 24/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
24/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.16423	0.19263			0
24/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.04913	0.07753			0
24/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
24/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31060	1.31060			0
24/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00000	0.00000			0
24/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
24/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
24/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
24/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
24/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
24/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86591			0
24/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00001			0
24/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73591	1.73593			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00001	0.00003			0
24/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14763	1.14875			0
24/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00173	0.00285			0
24/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92283	0.92581			0
24/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00693	0.00991			0
24/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.56966	0.57873			0
24/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.04376	0.05283			0
24/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.48221	0.49326			0
24/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.06631	0.07736			0
24/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.37503	0.38839			0
24/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.10913	0.12249			0
24/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.03940	0.04862			0
24/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.72350	0.73272			0
24/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.03826	0.04734			0
24/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.73236	0.74144			0
24/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.03715	0.04609			0
24/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.74125	0.75019			0
24/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00146	0.00253			0
24/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67556	1.67663			0
24/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00067	0.00126			0
24/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88477	1.88536			0
24/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00028	0.00057			0
24/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11438	2.11467			0
24/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00002	0.00005			0
24/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80412	2.80415			0
24/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00001	0.00003			0
24/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95411	2.95413			0
24/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
24/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32291	1.32441			0
24/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00571	0.00721			0
24/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
24/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34355	1.34614			0
24/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02485	0.02744			0
24/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
24/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39392	1.39704			0
24/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.05792	0.06104			0

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24/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
24/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19599	3.19602			0
24/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00019	0.00022			0
24/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.01502	1.02013			0
24/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.16922	0.17433			0
24/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.49851	0.50574			0
24/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.56271	0.56994			0
24/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.49428	0.50152			0
24/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.56848	0.57572			0
24/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.49008	0.49732			0
24/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.57428	0.58152			0
24/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.07121	0.07498			0
24/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.23541	2.23918			0
24/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
24/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.56266	0.56887			0
24/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.74586	0.75207			0
24/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.71622	0.72170			0
24/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.77582	0.78130			0
24/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.71209	0.71757			0
24/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.78169	0.78717			0
24/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.70797	0.71346			0
24/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.78757	0.79306			0
24/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
24/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.36842	0.38192			0
24/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.11252	0.12602			0
24/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.36188	0.37551			0
24/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.11598	0.12961			0
24/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.35542	0.36917			0
24/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.11952	0.13327			0
24/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
24/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.64849	0.66165			0
24/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.07329	0.08645			0
24/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.06284	0.07563			0
24/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.77764	0.79043			0
24/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.06134	0.07398			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.78614	0.79878			0
24/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.05988	0.07237			0
24/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.79468	0.80717			0
24/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
24/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.60450	0.61357			0
24/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.73160	0.74067			0
24/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.60021	0.60928			0
24/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.73731	0.74638			0
24/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.59594	0.60502			0
24/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.74304	0.75212			0
24/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.89353	0.90052			0
24/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.01313	1.02012			0
24/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.88925	0.89624			0
24/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.01885	1.02584			0
24/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.88498	0.89198			0
24/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.02458	1.03158			0
24/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
24/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00740	0.00746			0
24/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00020	0.00026			0
24/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00122	0.00137			0
24/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00402	0.00417			0
24/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00006	0.00009			0
24/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01286	0.01289			0
24/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
24/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00677	0.01002			0
24/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.36047	1.36372			0
24/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00656	0.00974			0
24/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.37026	1.37344			0
24/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00635	0.00946			0
24/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.38005	1.38316			0
24/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
24/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.01262	0.01632			0
24/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45942	0.46312			0
24/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.01188	0.01546			0
24/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.46868	0.47226			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01118	0.01463			0
24/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.47798	0.48143			0
24/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
24/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.01514	0.01954			0
24/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.53484	0.53924			0
24/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.01438	0.01866			0
24/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.54408	0.54836			0
24/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.01366	0.01781			0
24/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.55336	0.55751			0
24/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
24/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00236	0.00388			0
24/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54496	1.54648			0
24/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00228	0.00375			0
24/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55488	1.55635			0
24/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00219	0.00363			0
24/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56479	1.56623			0
24/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
24/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00001	0.00002			0
24/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30501	0.30502			0
24/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00001	0.00002			0
24/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31501	0.31502			0
24/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00001			0
24/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32501			0
24/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
24/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
24/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.01033	0.01366			0
24/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.50623	0.50956			0
24/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00973	0.01295			0
24/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.51563	0.51885			0
24/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00917	0.01226			0
24/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.52507	0.52816			0
24/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
24/02/2020	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