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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 26/02/2020 TO: 26/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
26/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.14034	0.15298			0
26/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.02524	0.03788			0
26/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
26/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31060	1.31060			0
26/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00000	0.00000			0
26/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
26/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
26/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
26/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
26/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
26/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
26/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
26/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73591			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00001			0
26/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14706	1.14733			0
26/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00116	0.00143			0
26/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92109	0.92193			0
26/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00519	0.00603			0
26/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.56361	0.56664			0
26/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.03771	0.04074			0
26/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.47468	0.47846			0
26/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.05878	0.06256			0
26/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.36571	0.37041			0
26/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.09981	0.10451			0
26/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.03334	0.03636			0
26/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.71744	0.72046			0
26/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.03231	0.03527			0
26/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.72641	0.72937			0
26/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.03130	0.03421			0
26/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.73540	0.73831			0
26/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00093	0.00118			0
26/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67503	1.67528			0
26/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00040	0.00052			0
26/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88450	1.88462			0
26/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00015	0.00021			0
26/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11425	2.11431			0
26/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00001	0.00001			0
26/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80411	2.80411			0
26/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00001			0
26/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95411			0
26/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
26/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32199	1.32244			0
26/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00479	0.00524			0
26/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
26/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34186	1.34270			0
26/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02316	0.02400			0
26/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
26/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39186	1.39289			0
26/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.05586	0.05689			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
26/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19597	3.19598			0
26/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00017	0.00018			0
26/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.01160	1.01332			0
26/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.16580	0.16752			0
26/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.49364	0.49608			0
26/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.55784	0.56028			0
26/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.48940	0.49185			0
26/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.56360	0.56605			0
26/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.48520	0.48764			0
26/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.56940	0.57184			0
26/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.06872	0.06997			0
26/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.23292	2.23417			0
26/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
26/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.55848	0.56057			0
26/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.74168	0.74377			0
26/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
26/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.71255	0.71439			0
26/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.77215	0.77399			0
26/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.70841	0.71025			0
26/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.77801	0.77985			0
26/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.70429	0.70614			0
26/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.78389	0.78574			0
26/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
26/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.35900	0.36375			0
26/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.10310	0.10785			0
26/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.35236	0.35717			0
26/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.10646	0.11127			0
26/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.34580	0.35066			0
26/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.10990	0.11476			0
26/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
26/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.63957	0.64405			0
26/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.06437	0.06885			0
26/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.05430	0.05857			0
26/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.76910	0.77337			0
26/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.05291	0.05712			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.77771	0.78192			0
26/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.05155	0.05571			0
26/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.78635	0.79051			0
26/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
26/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.59838	0.60145			0
26/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.72548	0.72855			0
26/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.59409	0.59716			0
26/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.73119	0.73426			0
26/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.58982	0.59289			0
26/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.73692	0.73999			0
26/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
26/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.88884	0.89119			0
26/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.00844	1.01079			0
26/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.88456	0.88691			0
26/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.01416	1.01651			0
26/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.88029	0.88263			0
26/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.01989	1.02223			0
26/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
26/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00736	0.00738			0
26/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00016	0.00018			0
26/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00112	0.00117			0
26/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00392	0.00397			0
26/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00004	0.00005			0
26/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01284	0.01285			0
26/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
26/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00493	0.00581			0
26/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35863	1.35951			0
26/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00476	0.00562			0
26/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36846	1.36932			0
26/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00460	0.00544			0
26/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37830	1.37914			0
26/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
26/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.01027	0.01143			0
26/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45707	0.45823			0
26/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00962	0.01074			0
26/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.46642	0.46754			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00901	0.01008			0
26/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.47581	0.47688			0
26/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
26/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.01234	0.01372			0
26/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.53204	0.53342			0
26/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.01168	0.01301			0
26/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.54138	0.54271			0
26/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.01105	0.01234			0
26/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.55075	0.55204			0
26/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
26/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00158	0.00195			0
26/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54418	1.54455			0
26/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00151	0.00187			0
26/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55411	1.55447			0
26/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00145	0.00180			0
26/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56405	1.56440			0
26/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
26/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00001			0
26/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30501			0
26/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
26/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
26/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
26/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
26/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
26/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
26/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00826	0.00928			0
26/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.50416	0.50518			0
26/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00774	0.00872			0
26/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.51364	0.51462			0
26/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00726	0.00820			0
26/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.52316	0.52410			0
26/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
26/02/2020	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