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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 02/01/2020 TO: 02/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/01/2020	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
02/01/2020	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29910	1.29910			0
02/01/2020	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00000	0.00000			0
02/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
02/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30441	1.30499			0
02/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00201	0.00259			0
02/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
02/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.42241	0.42865			0
02/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.30731	0.31355			0
02/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
02/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32978	1.33132			0
02/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01918	0.02072			0
02/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01591	3.01591			0
02/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00001	0.00001			0
02/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96891	1.96924			0
02/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00301	0.00334			0
02/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87053	1.87098			0
02/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00463	0.00508			0
02/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74367	1.74434			0
02/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00777	0.00844			0
02/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.19453	1.19688			0
02/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.04863	0.05098			0
02/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.99985	1.00305			0
02/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.08395	0.08715			0
02/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.71120	0.71579			0
02/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.18530	0.18989			0
02/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.64103	0.64595			0
02/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.22513	0.23005			0
02/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.55327	0.55854			0
02/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.28737	0.29264			0
02/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.19179	0.19689			0
02/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.87589	0.88099			0
02/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.18949	0.19457			0
02/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.88359	0.88867			0
02/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.18721	0.19227			0
02/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.89131	0.89637			0
02/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.05550	0.05838			0
02/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.72960	1.73248			0
02/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.04215	0.04460			0
02/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.92625	1.92870			0
02/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.03115	0.03317			0
02/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.14525	2.14727			0
02/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01260	0.01369			0
02/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81670	2.81779			0
02/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01037	0.01132			0
02/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96447	2.96542			0
02/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
02/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.36490	1.36686			0
02/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04770	0.04966			0
02/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.39578	1.39790			0
02/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.07708	0.07920			0
02/01/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
02/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.45070	1.45287			0
02/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.11470	0.11687			0
02/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
02/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19746	3.19756			0
02/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00166	0.00176			0
02/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.10027	1.10330			0
02/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.25447	0.25750			0
02/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.61443	0.61840			0
02/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.67863	0.68260			0
02/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.61028	0.61426			0
02/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.68448	0.68846			0
02/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.60616	0.61014			0
02/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.69036	0.69434			0
02/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.14130	0.14403			0
02/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.30550	2.30823			0
02/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
02/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.66497	0.66856			0
02/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.84817	0.85176			0
02/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
02/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.80775	0.81100			0
02/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.86735	0.87060			0
02/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.80369	0.80695			0
02/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.87329	0.87655			0
02/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.79964	0.80290			0
02/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.87924	0.88250			0
02/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
02/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.54774	0.55303			0
02/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.29184	0.29713			0
02/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.54226	0.54757			0
02/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.29636	0.30167			0
02/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.53681	0.54214			0
02/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.30091	0.30624			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
02/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.84266	0.84876			0
02/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.26746	0.27356			0
02/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.26082	0.26721			0
02/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.97562	0.98201			0
02/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.25814	0.26452			0
02/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.98294	0.98932			0
02/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.25549	0.26184			0
02/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.99029	0.99664			0
02/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
02/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.74999	0.75498			0
02/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.87709	0.88208			0
02/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.74574	0.75072			0
02/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.88284	0.88782			0
02/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.74150	0.74648			0
02/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.88860	0.89358			0
02/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
02/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.01033	1.01449			0
02/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.12993	1.13409			0
02/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.00609	1.01025			0
02/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.13569	1.13985			0
02/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.00186	1.00602			0
02/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.14146	1.14562			0
02/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
02/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00851	0.00855			0
02/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00131	0.00135			0
02/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00317	0.00323			0
02/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00597	0.00603			0
02/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00093	0.00097			0
02/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01373	0.01377			0
02/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
02/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.50261	0.50986			0
02/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.17521	0.18246			0
02/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.35611	0.36422			0
02/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.28871	0.29682			0
02/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.31337	0.32158			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.33597	0.34418			0
02/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.28288	0.29111			0
02/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.37548	0.38371			0
02/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
02/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.10100	0.10510			0
02/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.45470	1.45880			0
02/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.09981	0.10389			0
02/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.46351	1.46759			0
02/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.09864	0.10270			0
02/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.47234	1.47640			0
02/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
02/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.08256	0.08507			0
02/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.52936	0.53187			0
02/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.08059	0.08307			0
02/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.53739	0.53987			0
02/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.07866	0.08112			0
02/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.54546	0.54792			0
02/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
02/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.09771	0.10067			0
02/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.61741	0.62037			0
02/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.09573	0.09866			0
02/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.62543	0.62836			0
02/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.09378	0.09668			0
02/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.63348	0.63638			0
02/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
02/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.06583	0.06900			0
02/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.60843	1.61160			0
02/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.06497	0.06812			0
02/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.61757	1.62072			0
02/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.06411	0.06724			0
02/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.62671	1.62984			0
02/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
02/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00254	0.00273			0
02/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30754	0.30773			0
02/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00226	0.00244			0
02/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31726	0.31744			0

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02/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00201	0.00217			0
02/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32701	0.32717			0
02/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
02/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
02/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.07738	0.07986			0
02/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.57328	0.57576			0
02/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.07558	0.07804			0
02/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.58148	0.58394			0
02/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.07382	0.07625			0
02/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.58972	0.59215			0
02/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
02/01/2020	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