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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 04/02/2020 TO: 04/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
04/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.29691	0.30166			0
04/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.18181	0.18656			0
04/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
04/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31218	1.31243			0
04/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00158	0.00183			0
04/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
04/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
04/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
04/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96607	1.96609			0
04/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00017	0.00019			0
04/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86623	1.86628			0
04/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00033	0.00038			0
04/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73667	1.73677			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00078	0.00087			0
04/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15993	1.16079			0
04/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01403	0.01489			0
04/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.94804	0.94953			0
04/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.03214	0.03363			0
04/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.62803	0.63078			0
04/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.10213	0.10488			0
04/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.55019	0.55328			0
04/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.13429	0.13738			0
04/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.45400	0.45745			0
04/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.18810	0.19155			0
04/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.10062	0.10359			0
04/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.78472	0.78769			0
04/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.09881	0.10175			0
04/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.79291	0.79585			0
04/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.09702	0.09995			0
04/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.80112	0.80405			0
04/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01448	0.01545			0
04/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68858	1.68955			0
04/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00928	0.00999			0
04/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89338	1.89409			0
04/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00566	0.00616			0
04/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11976	2.12026			0
04/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00126	0.00141			0
04/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80536	2.80551			0
04/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00091	0.00103			0
04/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95501	2.95513			0
04/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
04/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33556	1.33633			0
04/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01836	0.01913			0
04/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
04/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36196	1.36294			0
04/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04326	0.04424			0
04/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
04/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.41502	1.41610			0
04/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.07902	0.08010			0

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04/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
04/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19632	3.19634			0
04/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00052	0.00054			0
04/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.04838	1.05001			0
04/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.20258	0.20421			0
04/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.54500	0.54723			0
04/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.60920	0.61143			0
04/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.54081	0.54304			0
04/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.61501	0.61724			0
04/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.53663	0.53886			0
04/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.62083	0.62306			0
04/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.09694	0.09825			0
04/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.26114	2.26245			0
04/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
04/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.60305	0.60501			0
04/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.78625	0.78821			0
04/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
04/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.75203	0.75377			0
04/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.81163	0.81337			0
04/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.74792	0.74967			0
04/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.81752	0.81927			0
04/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.74383	0.74558			0
04/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.82343	0.82518			0
04/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
04/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.44800	0.45148			0
04/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.19210	0.19558			0
04/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.44206	0.44556			0
04/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.19616	0.19966			0
04/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.43618	0.43969			0
04/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.20028	0.20379			0
04/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
04/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.73064	0.73442			0
04/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.15544	0.15922			0
04/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.14477	0.14863			0
04/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.85957	0.86343			0
04/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.14259	0.14642			0

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04/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.86739	0.87122			0
04/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.14043	0.14424			0
04/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.87523	0.87904			0
04/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
04/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.66284	0.66564			0
04/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.78994	0.79274			0
04/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.65856	0.66136			0
04/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.79566	0.79846			0
04/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.65431	0.65710			0
04/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.80141	0.80420			0
04/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
04/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.93922	0.94145			0
04/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.05882	1.06105			0
04/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.93495	0.93718			0
04/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.06455	1.06678			0
04/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.93070	0.93293			0
04/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.07030	1.07253			0
04/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
04/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00782	0.00784			0
04/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00062	0.00064			0
04/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00208	0.00212			0
04/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00488	0.00492			0
04/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00033	0.00034			0
04/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01313	0.01314			0
04/02/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
04/02/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.34984	0.35563			0
04/02/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.02244	0.02823			0
04/02/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.16259	0.17247			0
04/02/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.09519	0.10507			0
04/02/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.11632	0.12650			0
04/02/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.13892	0.14910			0
04/02/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.08729	0.09718			0
04/02/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.17989	0.18978			0
04/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
04/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.03603	0.03783			0
04/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.38973	1.39153			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.03537	0.03715			0
04/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.39907	1.40085			0
04/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.03472	0.03648			0
04/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.40842	1.41018			0
04/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
04/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.03906	0.04042			0
04/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.48586	0.48722			0
04/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.03765	0.03899			0
04/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.49445	0.49579			0
04/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.03629	0.03760			0
04/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.50309	0.50440			0
04/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
04/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.04644	0.04805			0
04/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.56614	0.56775			0
04/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.04502	0.04660			0
04/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.57472	0.57630			0
04/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.04363	0.04519			0
04/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.58333	0.58489			0
04/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
04/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.01904	0.02021			0
04/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.56164	1.56280			0
04/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01864	0.01979			0
04/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57124	1.57239			0
04/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01825	0.01939			0
04/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.58085	1.58199			0
04/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
04/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00035	0.00039			0
04/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30535	0.30539			0
04/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00029	0.00032			0
04/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31529	0.31532			0
04/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00024	0.00026			0
04/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32524	0.32526			0
04/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
04/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
04/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.03493	0.03624			0

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04/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.53083	0.53214			0
04/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.03370	0.03498			0
04/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.53960	0.54088			0
04/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.03250	0.03376			0
04/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.54840	0.54966			0
04/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
04/02/2020	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