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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 18/02/2020 TO: 18/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
18/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.21607	0.22316			0
18/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.10097	0.10806			0
18/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
18/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31063	1.31065			0
18/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00003	0.00005			0
18/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
18/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
18/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
18/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96591	1.96591			0
18/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00001	0.00001			0
18/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86592	1.86593			0
18/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00002	0.00003			0
18/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73597	1.73599			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00007	0.00009			0
18/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.15016	1.15069			0
18/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00426	0.00479			0
18/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92916	0.93035			0
18/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.01327	0.01445			0
18/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.58773	0.59071			0
18/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.06183	0.06481			0
18/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.50398	0.50749			0
18/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.08808	0.09159			0
18/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.40111	0.40523			0
18/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.13521	0.13933			0
18/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.05791	0.06100			0
18/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.74201	0.74510			0
18/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.05651	0.05957			0
18/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.75061	0.75367			0
18/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.05514	0.05816			0
18/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.75924	0.76226			0
18/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00393	0.00447			0
18/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67803	1.67857			0
18/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00209	0.00242			0
18/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88619	1.88652			0
18/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00103	0.00122			0
18/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11513	2.11532			0
18/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00012	0.00015			0
18/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80422	2.80425			0
18/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00007	0.00009			0
18/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95417	2.95419			0
18/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
18/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32608	1.32666			0
18/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00888	0.00946			0
18/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
18/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34880	1.34971			0
18/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.03010	0.03101			0
18/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
18/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.40017	1.40122			0
18/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.06417	0.06522			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
18/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19606	3.19608			0
18/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00026	0.00028			0
18/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.02519	1.02687			0
18/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.17939	0.18107			0
18/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.51288	0.51523			0
18/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.57708	0.57943			0
18/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.50866	0.51102			0
18/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.58286	0.58522			0
18/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.50446	0.50682			0
18/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.58866	0.59102			0
18/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.07879	0.08007			0
18/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.24299	2.24427			0
18/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
18/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.57503	0.57707			0
18/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.75823	0.76027			0
18/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
18/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.72714	0.72895			0
18/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.78674	0.78855			0
18/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.72302	0.72482			0
18/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.79262	0.79442			0
18/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.71891	0.72072			0
18/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.79851	0.80032			0
18/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
18/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.39475	0.39890			0
18/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.13885	0.14300			0
18/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.38845	0.39263			0
18/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.14255	0.14673			0
18/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.38221	0.38642			0
18/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.14631	0.15052			0
18/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
18/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.67452	0.67874			0
18/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.09932	0.10354			0
18/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.08829	0.09247			0
18/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.80309	0.80727			0
18/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.08652	0.09066			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.81132	0.81546			0
18/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.08478	0.08889			0
18/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.81958	0.82369			0
18/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
18/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.62253	0.62548			0
18/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.74963	0.75258			0
18/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.61824	0.62120			0
18/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.75534	0.75830			0
18/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.61397	0.61693			0
18/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.76107	0.76403			0
18/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
18/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.90747	0.90977			0
18/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.02707	1.02937			0
18/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.90319	0.90549			0
18/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.03279	1.03509			0
18/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.89892	0.90123			0
18/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.03852	1.04083			0
18/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
18/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00752	0.00754			0
18/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00032	0.00034			0
18/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00151	0.00155			0
18/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00431	0.00435			0
18/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00012	0.00014			0
18/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01292	0.01294			0
18/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
18/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.01378	0.01513			0
18/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.36748	1.36883			0
18/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.01343	0.01476			0
18/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.37713	1.37846			0
18/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.01308	0.01439			0
18/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.38678	1.38809			0
18/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
18/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.02018	0.02150			0
18/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.46699	0.46830			0
18/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.01920	0.02048			0
18/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.47600	0.47728			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01826	0.01950			0
18/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.48506	0.48630			0
18/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
18/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.02412	0.02568			0
18/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.54382	0.54538			0
18/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.02312	0.02464			0
18/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.55282	0.55434			0
18/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.02216	0.02364			0
18/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.56186	0.56334			0
18/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
18/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00579	0.00651			0
18/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54839	1.54911			0
18/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00562	0.00632			0
18/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55822	1.55892			0
18/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00546	0.00614			0
18/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56806	1.56874			0
18/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
18/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00005	0.00006			0
18/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30505	0.30506			0
18/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00004	0.00004			0
18/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31504	0.31504			0
18/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00003	0.00003			0
18/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32503	0.32503			0
18/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
18/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
18/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.01719	0.01840			0
18/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.51309	0.51430			0
18/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.01636	0.01754			0
18/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.52226	0.52344			0
18/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.01557	0.01671			0
18/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.53147	0.53261			0
18/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
18/02/2020	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