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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 27/02/2020 TO: 27/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
27/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.12595	0.14034			0
27/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.01085	0.02524			0
27/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
27/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31060	1.31060			0
27/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00000	0.00000			0
27/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
27/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
27/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
27/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14682	1.14706			0
27/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00092	0.00116			0
27/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92030	0.92109			0
27/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00440	0.00519			0
27/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.56060	0.56361			0
27/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.03470	0.03771			0
27/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.47086	0.47468			0
27/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.05496	0.05878			0
27/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.36091	0.36571			0
27/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.09501	0.09981			0
27/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.03036	0.03334			0
27/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.71446	0.71744			0
27/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.02938	0.03231			0
27/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.72348	0.72641			0
27/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.02843	0.03130			0
27/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.73253	0.73540			0
27/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00072	0.00093			0
27/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67482	1.67503			0
27/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00029	0.00040			0
27/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88439	1.88450			0
27/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00011	0.00015			0
27/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11421	2.11425			0
27/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00001			0
27/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80411			0
27/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
27/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
27/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32157	1.32199			0
27/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00437	0.00479			0
27/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
27/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34103	1.34186			0
27/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02233	0.02316			0
27/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
27/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39083	1.39186			0
27/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.05483	0.05586			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
27/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19596	3.19597			0
27/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00016	0.00017			0
27/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.00989	1.01160			0
27/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.16409	0.16580			0
27/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.49118	0.49364			0
27/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.55538	0.55784			0
27/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.48695	0.48940			0
27/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.56115	0.56360			0
27/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.48274	0.48520			0
27/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.56694	0.56940			0
27/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.06748	0.06872			0
27/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.23168	2.23292			0
27/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
27/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.55638	0.55848			0
27/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.73958	0.74168			0
27/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
27/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.71070	0.71255			0
27/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.77030	0.77215			0
27/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.70657	0.70841			0
27/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.77617	0.77801			0
27/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.70244	0.70429			0
27/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.78204	0.78389			0
27/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.35415	0.35900			0
27/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.09825	0.10310			0
27/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.34746	0.35236			0
27/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.10156	0.10646			0
27/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.34084	0.34580			0
27/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.10494	0.10990			0
27/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
27/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.63508	0.63957			0
27/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.05988	0.06437			0
27/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.05003	0.05430			0
27/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.76483	0.76910			0
27/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.04870	0.05291			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.77350	0.77771			0
27/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.04740	0.05155			0
27/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.78220	0.78635			0
27/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
27/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.59530	0.59838			0
27/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.72240	0.72548			0
27/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.59101	0.59409			0
27/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.72811	0.73119			0
27/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.58674	0.58982			0
27/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.73384	0.73692			0
27/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
27/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.88649	0.88884			0
27/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.00609	1.00844			0
27/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.88220	0.88456			0
27/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.01180	1.01416			0
27/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.87793	0.88029			0
27/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.01753	1.01989			0
27/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
27/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00734	0.00736			0
27/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00014	0.00016			0
27/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00106	0.00112			0
27/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00386	0.00392			0
27/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00004	0.00004			0
27/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01284	0.01284			0
27/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
27/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00411	0.00493			0
27/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35781	1.35863			0
27/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00396	0.00476			0
27/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36766	1.36846			0
27/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00382	0.00460			0
27/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37752	1.37830			0
27/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
27/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00914	0.01027			0
27/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45594	0.45707			0
27/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00854	0.00962			0
27/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.46534	0.46642			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00798	0.00901			0
27/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.47478	0.47581			0
27/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
27/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.01100	0.01234			0
27/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.53070	0.53204			0
27/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.01039	0.01168			0
27/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.54009	0.54138			0
27/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00980	0.01105			0
27/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54950	0.55075			0
27/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
27/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00125	0.00158			0
27/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54385	1.54418			0
27/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00120	0.00151			0
27/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55380	1.55411			0
27/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00115	0.00145			0
27/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56375	1.56405			0
27/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
27/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
27/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
27/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
27/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
27/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
27/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
27/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00728	0.00826			0
27/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.50318	0.50416			0
27/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00680	0.00774			0
27/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.51270	0.51364			0
27/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00636	0.00726			0
27/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.52226	0.52316			0
27/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
27/02/2020	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