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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 02/03/2020 TO: 02/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/03/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
02/03/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31060	1.31060			0
02/03/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
02/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
02/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
02/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
02/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
02/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14617	1.14661			0
02/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00027	0.00071			0
02/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91778	0.91958			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00188	0.00368			0
02/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.54876	0.55760			0
02/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.02286	0.03170			0
02/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.45532	0.46701			0
02/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.03942	0.05111			0
02/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.34070	0.35602			0
02/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.07480	0.09012			0
02/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.01893	0.02742			0
02/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.70303	0.71152			0
02/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.01819	0.02649			0
02/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.71229	0.72059			0
02/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.01748	0.02560			0
02/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.72158	0.72970			0
02/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00019	0.00054			0
02/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67429	1.67464			0
02/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00006	0.00021			0
02/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88416	1.88431			0
02/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00002	0.00007			0
02/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11412	2.11417			0
02/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
02/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
02/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
02/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32006	1.32116			0
02/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00286	0.00396			0
02/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
02/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33780	1.34021			0
02/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01910	0.02151			0
02/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
02/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.38675	1.38980			0
02/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.05075	0.05380			0
02/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
02/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19592	3.19595			0
02/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00012	0.00015			0
02/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.00298	1.00817			0

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02/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.15718	0.16237			0
02/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.48124	0.48871			0
02/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.54544	0.55291			0
02/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.47700	0.48448			0
02/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.55120	0.55868			0
02/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.47279	0.48027			0
02/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.55699	0.56447			0
02/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.06257	0.06625			0
02/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.22677	2.23045			0
02/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
02/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.54792	0.55428			0
02/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.73112	0.73748			0
02/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
02/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.70328	0.70885			0
02/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.76288	0.76845			0
02/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.69913	0.70471			0
02/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.76873	0.77431			0
02/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.69501	0.70059			0
02/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.77461	0.78019			0
02/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
02/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.33367	0.34919			0
02/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.07777	0.09329			0
02/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.32672	0.34245			0
02/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.08082	0.09655			0
02/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.31984	0.33577			0
02/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.08394	0.09987			0
02/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
02/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.61698	0.63057			0
02/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.04178	0.05537			0
02/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.03322	0.04578			0
02/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.74802	0.76058			0
02/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.03216	0.04451			0
02/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.75696	0.76931			0
02/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.03114	0.04328			0
02/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.76594	0.77808			0
02/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.58283	0.59221			0
02/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.70993	0.71931			0
02/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.57854	0.58791			0
02/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.71564	0.72501			0
02/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.57427	0.58365			0
02/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.72137	0.73075			0
02/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
02/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.87701	0.88413			0
02/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.99661	1.00373			0
02/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.87272	0.87984			0
02/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.00232	1.00944			0
02/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.86845	0.87557			0
02/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.00805	1.01517			0
02/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
02/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00728	0.00733			0
02/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00008	0.00013			0
02/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00084	0.00101			0
02/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00364	0.00381			0
02/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00001	0.00003			0
02/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01281	0.01283			0
02/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
02/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00161	0.00337			0
02/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35531	1.35707			0
02/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00154	0.00324			0
02/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36524	1.36694			0
02/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00147	0.00312			0
02/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37517	1.37682			0
02/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
02/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00506	0.00806			0
02/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45186	0.45486			0
02/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00466	0.00750			0
02/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.46146	0.46430			0
02/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00429	0.00699			0
02/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.47109	0.47379			0
02/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
02/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00612	0.00970			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52582	0.52940			0
02/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00571	0.00913			0
02/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53541	0.53883			0
02/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00532	0.00860			0
02/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54502	0.54830			0
02/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
02/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00037	0.00097			0
02/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54297	1.54357			0
02/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00035	0.00093			0
02/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55295	1.55353			0
02/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00034	0.00089			0
02/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56294	1.56349			0
02/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
02/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
02/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
02/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
02/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
02/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
02/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
02/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00381	0.00634			0
02/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49971	0.50224			0
02/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00351	0.00591			0
02/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50941	0.51181			0
02/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00323	0.00550			0
02/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51913	0.52140			0
02/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
02/03/2020	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