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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 15/01/2020 TO: 15/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
15/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30251	1.30256			0
15/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00011	0.00016			0
15/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
15/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.37888	0.38243			0
15/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.26378	0.26733			0
15/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
15/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32084	1.32145			0
15/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01024	0.01085			0
15/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
15/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
15/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
15/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96724	1.96734			0
15/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00134	0.00144			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86812	1.86827			0
15/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00222	0.00237			0
15/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73996	1.74020			0
15/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00406	0.00430			0
15/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17976	1.18086			0
15/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.03386	0.03496			0
15/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.97907	0.98066			0
15/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.06317	0.06476			0
15/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.68021	0.68267			0
15/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.15431	0.15677			0
15/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.60763	0.61029			0
15/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.19173	0.19439			0
15/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.51722	0.52011			0
15/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.25132	0.25421			0
15/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.15752	0.16022			0
15/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.84162	0.84432			0
15/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.15536	0.15805			0
15/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.84946	0.85215			0
15/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.15323	0.15591			0
15/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.85733	0.86001			0
15/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.03760	0.03892			0
15/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.71170	1.71302			0
15/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02727	0.02834			0
15/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.91137	1.91244			0
15/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01913	0.01998			0
15/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13323	2.13408			0
15/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00659	0.00698			0
15/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81069	2.81108			0
15/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00523	0.00556			0
15/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95933	2.95966			0
15/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
15/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35255	1.35347			0
15/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.03535	0.03627			0
15/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
15/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38216	1.38320			0
15/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.06346	0.06450			0
15/01/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43660	1.43768			0
15/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.10060	0.10168			0
15/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
15/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19691	3.19695			0
15/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00111	0.00115			0
15/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.08027	1.08183			0
15/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.23447	0.23603			0
15/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.58801	0.59008			0
15/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.65221	0.65428			0
15/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.58385	0.58592			0
15/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.65805	0.66012			0
15/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.57970	0.58178			0
15/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.66390	0.66598			0
15/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.12364	0.12500			0
15/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.28784	2.28920			0
15/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
15/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.64121	0.64306			0
15/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.82441	0.82626			0
15/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
15/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.78625	0.78793			0
15/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.84585	0.84753			0
15/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.78218	0.78385			0
15/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.85178	0.85345			0
15/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.77811	0.77979			0
15/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.85771	0.85939			0
15/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
15/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.51155	0.51445			0
15/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.25565	0.25855			0
15/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.50592	0.50884			0
15/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.26002	0.26294			0
15/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.50034	0.50326			0
15/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.26444	0.26736			0
15/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
15/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.80130	0.80460			0
15/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.22610	0.22940			0
15/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.21764	0.22107			0

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15/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.93244	0.93587			0
15/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.21511	0.21852			0
15/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.93991	0.94332			0
15/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.21260	0.21600			0
15/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.94740	0.95080			0
15/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
15/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.71683	0.71943			0
15/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.84393	0.84653			0
15/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.71256	0.71516			0
15/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.84966	0.85226			0
15/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.70831	0.71092			0
15/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.85541	0.85802			0
15/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
15/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.98290	0.98504			0
15/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.10250	1.10464			0
15/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.97865	0.98079			0
15/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.10825	1.11039			0
15/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.97441	0.97654			0
15/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.11401	1.11614			0
15/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
15/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00824	0.00826			0
15/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00104	0.00106			0
15/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00278	0.00281			0
15/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00558	0.00561			0
15/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00068	0.00070			0
15/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01348	0.01350			0
15/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
15/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.45119	0.45546			0
15/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.12379	0.12806			0
15/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.29741	0.30239			0
15/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.23001	0.23499			0
15/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.25385	0.25889			0
15/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.27645	0.28149			0
15/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.22333	0.22837			0
15/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.31593	0.32097			0
15/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.07453	0.07655			0
15/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.42823	1.43025			0
15/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.07352	0.07552			0
15/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.43722	1.43922			0
15/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.07252	0.07451			0
15/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.44622	1.44821			0
15/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
15/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.06587	0.06718			0
15/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.51267	0.51398			0
15/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.06408	0.06537			0
15/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.52088	0.52217			0
15/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.06232	0.06360			0
15/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.52912	0.53040			0
15/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
15/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.07807	0.07961			0
15/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.59777	0.59931			0
15/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.07625	0.07778			0
15/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.60595	0.60748			0
15/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.07448	0.07599			0
15/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.61418	0.61569			0
15/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
15/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.04586	0.04735			0
15/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.58846	1.58995			0
15/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.04516	0.04664			0
15/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.59776	1.59924			0
15/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.04448	0.04593			0
15/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.60708	1.60853			0
15/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
15/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00145	0.00152			0
15/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30645	0.30652			0
15/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00126	0.00133			0
15/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31626	0.31633			0
15/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00110	0.00116			0
15/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32610	0.32616			0
15/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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15/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
15/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.06094	0.06222			0
15/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.55684	0.55812			0
15/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.05932	0.06058			0
15/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.56522	0.56648			0
15/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.05773	0.05899			0
15/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.57363	0.57489			0
15/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
15/01/2020	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