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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 23/01/2020 TO: 23/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
23/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
23/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
23/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
23/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.34887	0.35279			0
23/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.23377	0.23769			0
23/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
23/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31650	1.31699			0
23/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00590	0.00639			0
23/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
23/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
23/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
23/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96659	1.96666			0
23/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00069	0.00076			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86711	1.86722			0
23/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00121	0.00132			0
23/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73828	1.73847			0
23/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00238	0.00257			0
23/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17127	1.17230			0
23/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.02537	0.02640			0
23/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.96640	0.96797			0
23/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.05050	0.05207			0
23/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.66005	0.66262			0
23/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.13415	0.13672			0
23/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.58566	0.58847			0
23/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.16976	0.17257			0
23/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.49326	0.49634			0
23/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.22736	0.23044			0
23/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.13539	0.13820			0
23/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.81949	0.82230			0
23/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.13335	0.13614			0
23/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.82745	0.83024			0
23/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.13133	0.13411			0
23/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.83543	0.83821			0
23/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.02753	0.02874			0
23/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.70163	1.70284			0
23/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01920	0.02016			0
23/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.90330	1.90426			0
23/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01290	0.01362			0
23/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12700	2.12772			0
23/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00387	0.00417			0
23/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80797	2.80827			0
23/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00299	0.00323			0
23/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95709	2.95733			0
23/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
23/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34539	1.34626			0
23/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02819	0.02906			0
23/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
23/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.37394	1.37496			0
23/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.05524	0.05626			0
23/01/2020	\$ / 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
23/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.42794	1.42902			0
23/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.09194	0.09302			0
23/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
23/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19663	3.19667			0
23/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00083	0.00087			0
23/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.06768	1.06927			0
23/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.22188	0.22347			0
23/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.57118	0.57331			0
23/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.63538	0.63751			0
23/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.56700	0.56913			0
23/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.64120	0.64333			0
23/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.56285	0.56498			0
23/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.64705	0.64918			0
23/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.11288	0.11422			0
23/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.27708	2.27842			0
23/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
23/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.62619	0.62808			0
23/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.80939	0.81128			0
23/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
23/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.77274	0.77444			0
23/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.83234	0.83404			0
23/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.76865	0.77035			0
23/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.83825	0.83995			0
23/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.76458	0.76628			0
23/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.84418	0.84588			0
23/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
23/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.48747	0.49057			0
23/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.23157	0.23467			0
23/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.48174	0.48485			0
23/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.23584	0.23895			0
23/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.47605	0.47917			0
23/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.24015	0.24327			0
23/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
23/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.77419	0.77766			0
23/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.19899	0.20246			0
23/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.18952	0.19311			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.90432	0.90791			0
23/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.18710	0.19067			0
23/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.91190	0.91547			0
23/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.18471	0.18826			0
23/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.91951	0.92306			0
23/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
23/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.69570	0.69837			0
23/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.82280	0.82547			0
23/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.69142	0.69410			0
23/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.82852	0.83120			0
23/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.68717	0.68985			0
23/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.83427	0.83695			0
23/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
23/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.96565	0.96783			0
23/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.08525	1.08743			0
23/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.96140	0.96357			0
23/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.09100	1.09317			0
23/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.95715	0.95932			0
23/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.09675	1.09892			0
23/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
23/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00807	0.00810			0
23/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00087	0.00090			0
23/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00251	0.00255			0
23/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00531	0.00535			0
23/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00054	0.00055			0
23/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01334	0.01335			0
23/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
23/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.41466	0.41949			0
23/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.08726	0.09209			0
23/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.25364	0.25957			0
23/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.18624	0.19217			0
23/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.20938	0.21541			0
23/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.23198	0.23801			0
23/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.17900	0.18500			0
23/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.27160	0.27760			0
23/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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23/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.05863	0.06059			0
23/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.41233	1.41429			0
23/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.05774	0.05969			0
23/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.42144	1.42339			0
23/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.05687	0.05880			0
23/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.43057	1.43250			0
23/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
23/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.05529	0.05662			0
23/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.50209	0.50342			0
23/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.05362	0.05494			0
23/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.51042	0.51174			0
23/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.05200	0.05330			0
23/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.51880	0.52010			0
23/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
23/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.06559	0.06716			0
23/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.58529	0.58686			0
23/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.06391	0.06547			0
23/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.59361	0.59517			0
23/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.06227	0.06381			0
23/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.60197	0.60351			0
23/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
23/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.03438	0.03577			0
23/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.57698	1.57837			0
23/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.03380	0.03517			0
23/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.58640	1.58777			0
23/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.03322	0.03458			0
23/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.59582	1.59718			0
23/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
23/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00092	0.00098			0
23/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30592	0.30598			0
23/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00079	0.00084			0
23/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31579	0.31584			0
23/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00067	0.00072			0
23/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32567	0.32572			0
23/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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23/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
23/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.05060	0.05190			0
23/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.54650	0.54780			0
23/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.04911	0.05039			0
23/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.55501	0.55629			0
23/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.04766	0.04893			0
23/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.56356	0.56483			0
23/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
23/01/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>