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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 27/01/2020 TO: 27/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
27/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
27/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
27/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
27/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.33264	0.34490			0
27/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.21754	0.22980			0
27/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
27/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31475	1.31604			0
27/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00415	0.00544			0
27/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
27/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
27/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96636	1.96653			0
27/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00046	0.00063			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86674	1.86701			0
27/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00084	0.00111			0
27/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73763	1.73811			0
27/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00173	0.00221			0
27/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.16727	1.17025			0
27/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.02137	0.02435			0
27/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.96016	0.96483			0
27/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.04426	0.04893			0
27/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.64963	0.65747			0
27/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.12373	0.13157			0
27/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.57420	0.58282			0
27/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.15830	0.16692			0
27/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.48066	0.49015			0
27/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.21476	0.22425			0
27/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.12401	0.13256			0
27/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.80811	0.81666			0
27/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.12204	0.13054			0
27/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.81614	0.82464			0
27/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.12009	0.12854			0
27/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.82419	0.83264			0
27/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.02286	0.02634			0
27/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.69696	1.70044			0
27/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01557	0.01827			0
27/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89967	1.90237			0
27/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01018	0.01219			0
27/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12428	2.12629			0
27/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00281	0.00359			0
27/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80691	2.80769			0
27/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00213	0.00276			0
27/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95623	2.95686			0
27/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
27/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34198	1.34453			0
27/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02478	0.02733			0
27/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
27/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36989	1.37292			0
27/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.05119	0.05422			0
27/01/2020	\$ / 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
27/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.42362	1.42686			0
27/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.08762	0.09086			0
27/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
27/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19652	3.19660			0
27/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00072	0.00080			0
27/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.06131	1.06609			0
27/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.21551	0.22029			0
27/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.56258	0.56904			0
27/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.62678	0.63324			0
27/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.55840	0.56486			0
27/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.63260	0.63906			0
27/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.55424	0.56070			0
27/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.63844	0.64490			0
27/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.10753	0.11154			0
27/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.27173	2.27574			0
27/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
27/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.61856	0.62429			0
27/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.80176	0.80749			0
27/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
27/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.76589	0.77103			0
27/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.82549	0.83063			0
27/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.76180	0.76694			0
27/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.83140	0.83654			0
27/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.75772	0.76287			0
27/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.83732	0.84247			0
27/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.47481	0.48435			0
27/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.21891	0.22845			0
27/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.46902	0.47860			0
27/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.22312	0.23270			0
27/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.46327	0.47290			0
27/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.22737	0.23700			0
27/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
27/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.76009	0.77070			0
27/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.18489	0.19550			0
27/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.17496	0.18591			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.88976	0.90071			0
27/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.17261	0.18351			0
27/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.89741	0.90831			0
27/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.17029	0.18114			0
27/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.90509	0.91594			0
27/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
27/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.68491	0.69301			0
27/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.81201	0.82011			0
27/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.68063	0.68874			0
27/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.81773	0.82584			0
27/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.67638	0.68449			0
27/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.82348	0.83159			0
27/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
27/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.95692	0.96348			0
27/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.07652	1.08308			0
27/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.95266	0.95922			0
27/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.08226	1.08882			0
27/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.94841	0.95497			0
27/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.08801	1.09457			0
27/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
27/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00799	0.00805			0
27/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00079	0.00085			0
27/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00238	0.00248			0
27/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00518	0.00528			0
27/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00046	0.00052			0
27/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01326	0.01332			0
27/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
27/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.39448	0.40975			0
27/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.06708	0.08235			0
27/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.22808	0.24753			0
27/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.16068	0.18013			0
27/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.18337	0.20317			0
27/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.20597	0.22577			0
27/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.15316	0.17282			0
27/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.24576	0.26542			0
27/01/2020	€ / 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
27/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.05088	0.05667			0
27/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.40458	1.41037			0
27/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.05006	0.05581			0
27/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.41376	1.41951			0
27/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.04926	0.05495			0
27/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.42296	1.42865			0
27/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
27/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.04991	0.05395			0
27/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.49671	0.50075			0
27/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.04833	0.05230			0
27/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.50513	0.50910			0
27/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.04679	0.05070			0
27/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.51359	0.51750			0
27/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
27/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.05926	0.06401			0
27/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.57896	0.58371			0
27/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.05765	0.06235			0
27/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.58735	0.59205			0
27/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.05609	0.06073			0
27/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.59579	0.60043			0
27/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
27/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.02897	0.03301			0
27/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.57157	1.57561			0
27/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.02845	0.03244			0
27/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.58105	1.58504			0
27/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.02793	0.03187			0
27/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.59053	1.59447			0
27/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
27/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00070	0.00086			0
27/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30570	0.30586			0
27/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00059	0.00073			0
27/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31559	0.31573			0
27/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00050	0.00063			0
27/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32550	0.32563			0
27/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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27/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
27/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.04538	0.04930			0
27/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.54128	0.54520			0
27/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.04397	0.04783			0
27/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.54987	0.55373			0
27/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.04260	0.04640			0
27/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.55850	0.56230			0
27/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
27/01/2020	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