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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 28/01/2020 TO: 28/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
28/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
28/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
28/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
28/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
28/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.32843	0.33264			0
28/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.21333	0.21754			0
28/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
28/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31436	1.31475			0
28/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00376	0.00415			0
28/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
28/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
28/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
28/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96631	1.96636			0
28/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00041	0.00046			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
28/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86666	1.86674			0
28/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00076	0.00084			0
28/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73749	1.73763			0
28/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00159	0.00173			0
28/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.16630	1.16727			0
28/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.02040	0.02137			0
28/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.95862	0.96016			0
28/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.04272	0.04426			0
28/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.64698	0.64963			0
28/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.12108	0.12373			0
28/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.57128	0.57420			0
28/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.15538	0.15830			0
28/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.47744	0.48066			0
28/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.21154	0.21476			0
28/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.12113	0.12401			0
28/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.80523	0.80811			0
28/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.11918	0.12204			0
28/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.81328	0.81614			0
28/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.11725	0.12009			0
28/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.82135	0.82419			0
28/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.02174	0.02286			0
28/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.69584	1.69696			0
28/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01471	0.01557			0
28/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89881	1.89967			0
28/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00955	0.01018			0
28/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12365	2.12428			0
28/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00258	0.00281			0
28/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80668	2.80691			0
28/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00194	0.00213			0
28/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95604	2.95623			0
28/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
28/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34114	1.34198			0
28/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02394	0.02478			0
28/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
28/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36889	1.36989			0
28/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.05019	0.05119			0
28/01/2020	\$ / 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
28/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.42254	1.42362			0
28/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.08654	0.08762			0
28/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
28/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19649	3.19652			0
28/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00069	0.00072			0
28/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.05970	1.06131			0
28/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.21390	0.21551			0
28/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.56041	0.56258			0
28/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.62461	0.62678			0
28/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.55623	0.55840			0
28/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.63043	0.63260			0
28/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.55206	0.55424			0
28/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.63626	0.63844			0
28/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.10620	0.10753			0
28/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.27040	2.27173			0
28/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
28/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.61664	0.61856			0
28/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.79984	0.80176			0
28/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
28/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.76417	0.76589			0
28/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.82377	0.82549			0
28/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.76008	0.76180			0
28/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.82968	0.83140			0
28/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.75600	0.75772			0
28/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.83560	0.83732			0
28/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
28/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.47158	0.47481			0
28/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.21568	0.21891			0
28/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.46576	0.46902			0
28/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.21986	0.22312			0
28/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.46000	0.46327			0
28/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.22410	0.22737			0
28/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
28/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.75650	0.76009			0
28/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.18130	0.18489			0
28/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.17127	0.17496			0

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28/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.88607	0.88976			0
28/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.16894	0.17261			0
28/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.89374	0.89741			0
28/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.16663	0.17029			0
28/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.90143	0.90509			0
28/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
28/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.68218	0.68491			0
28/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.80928	0.81201			0
28/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.67791	0.68063			0
28/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.81501	0.81773			0
28/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.67365	0.67638			0
28/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.82075	0.82348			0
28/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
28/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.95472	0.95692			0
28/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.07432	1.07652			0
28/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.95046	0.95266			0
28/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.08006	1.08226			0
28/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.94621	0.94841			0
28/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.08581	1.08801			0
28/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
28/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00797	0.00799			0
28/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00077	0.00079			0
28/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00234	0.00238			0
28/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00514	0.00518			0
28/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00045	0.00046			0
28/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01325	0.01326			0
28/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
28/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.38921	0.39448			0
28/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.06181	0.06708			0
28/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.22115	0.22808			0
28/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.15375	0.16068			0
28/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.17630	0.18337			0
28/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.19890	0.20597			0
28/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.14616	0.15316			0
28/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.23876	0.24576			0
28/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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28/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.04897	0.05088			0
28/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.40267	1.40458			0
28/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.04817	0.05006			0
28/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.41187	1.41376			0
28/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.04739	0.04926			0
28/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.42109	1.42296			0
28/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
28/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.04856	0.04991			0
28/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.49536	0.49671			0
28/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.04700	0.04833			0
28/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.50380	0.50513			0
28/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.04548	0.04679			0
28/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.51228	0.51359			0
28/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
28/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.05766	0.05926			0
28/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.57736	0.57896			0
28/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.05608	0.05765			0
28/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.58578	0.58735			0
28/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.05454	0.05609			0
28/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.59424	0.59579			0
28/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
28/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.02766	0.02897			0
28/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.57026	1.57157			0
28/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.02715	0.02845			0
28/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57975	1.58105			0
28/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.02665	0.02793			0
28/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.58925	1.59053			0
28/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
28/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00065	0.00070			0
28/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30564	0.30570			0
28/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00055	0.00059			0
28/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31555	0.31559			0
28/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00046	0.00050			0
28/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32546	0.32550			0
28/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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28/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
28/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.04408	0.04538			0
28/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.53998	0.54128			0
28/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.04269	0.04397			0
28/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.54859	0.54987			0
28/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.04134	0.04260			0
28/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.55724	0.55850			0
28/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
28/01/2020	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