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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 31/01/2020 TO: 31/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
31/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
31/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
31/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
31/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.31539	0.31981			0
31/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.20029	0.20471			0
31/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
31/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31330	1.31364			0
31/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00270	0.00304			0
31/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
31/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
31/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
31/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96619	1.96623			0
31/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00029	0.00033			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86645	1.86651			0
31/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00055	0.00061			0
31/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73709	1.73722			0
31/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00119	0.00132			0
31/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.16348	1.16440			0
31/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01758	0.01850			0
31/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.95403	0.95555			0
31/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.03813	0.03965			0
31/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.63895	0.64165			0
31/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.11305	0.11575			0
31/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.56239	0.56537			0
31/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.14649	0.14947			0
31/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.46759	0.47091			0
31/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.20169	0.20501			0
31/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.11242	0.11534			0
31/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.79652	0.79944			0
31/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.11052	0.11342			0
31/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.80462	0.80752			0
31/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.10865	0.11153			0
31/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.81275	0.81563			0
31/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01850	0.01956			0
31/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.69260	1.69366			0
31/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01225	0.01305			0
31/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89635	1.89715			0
31/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00776	0.00834			0
31/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12186	2.12244			0
31/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00194	0.00214			0
31/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80604	2.80624			0
31/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00144	0.00159			0
31/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95554	2.95569			0
31/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
31/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33870	1.33950			0
31/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02150	0.02230			0
31/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
31/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36590	1.36689			0
31/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04720	0.04819			0
31/01/2020	\$ / 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
31/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.41932	1.42039			0
31/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.08332	0.08439			0
31/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
31/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19641	3.19644			0
31/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00061	0.00064			0
31/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.05487	1.05649			0
31/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.20907	0.21069			0
31/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.55386	0.55605			0
31/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.61806	0.62025			0
31/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.54967	0.55186			0
31/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.62387	0.62606			0
31/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.54550	0.54770			0
31/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.62970	0.63190			0
31/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.10222	0.10354			0
31/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.26642	2.26774			0
31/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
31/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.61085	0.61278			0
31/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.79405	0.79598			0
31/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
31/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.75899	0.76072			0
31/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.81859	0.82032			0
31/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.75489	0.75663			0
31/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.82449	0.82623			0
31/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.75081	0.75254			0
31/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.83041	0.83214			0
31/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
31/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.46168	0.46501			0
31/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.20578	0.20911			0
31/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.45581	0.45916			0
31/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.20991	0.21326			0
31/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.45000	0.45336			0
31/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.21410	0.21746			0
31/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
31/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.74558	0.74925			0
31/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.17038	0.17405			0
31/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.16005	0.16382			0

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31/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.87485	0.87862			0
31/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.15778	0.16152			0
31/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.88258	0.88632			0
31/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.15553	0.15925			0
31/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.89033	0.89405			0
31/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
31/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.67396	0.67671			0
31/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.80106	0.80381			0
31/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.66968	0.67243			0
31/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.80678	0.80953			0
31/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.66542	0.66818			0
31/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.81252	0.81528			0
31/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
31/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.94811	0.95032			0
31/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.06771	1.06992			0
31/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.94385	0.94606			0
31/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.07345	1.07566			0
31/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.93959	0.94180			0
31/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.07919	1.08140			0
31/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
31/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00790	0.00792			0
31/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00070	0.00072			0
31/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00223	0.00227			0
31/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00503	0.00507			0
31/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00039	0.00041			0
31/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01319	0.01321			0
31/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
31/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.37279	0.37836			0
31/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.04539	0.05096			0
31/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.19862	0.20646			0
31/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.13122	0.13906			0
31/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.15330	0.16131			0
31/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.17590	0.18391			0
31/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.12345	0.13134			0
31/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.21605	0.22394			0
31/01/2020	€ / 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
31/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.04333	0.04519			0
31/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.39703	1.39889			0
31/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.04259	0.04443			0
31/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.40629	1.40813			0
31/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.04186	0.04369			0
31/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.41556	1.41739			0
31/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
31/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.04450	0.04586			0
31/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.49130	0.49266			0
31/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.04300	0.04433			0
31/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.49980	0.50113			0
31/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.04154	0.04285			0
31/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.50834	0.50965			0
31/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
31/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.05287	0.05447			0
31/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.57257	0.57417			0
31/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.05135	0.05293			0
31/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.58105	0.58263			0
31/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.04987	0.05143			0
31/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.58957	0.59113			0
31/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
31/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.02384	0.02509			0
31/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.56644	1.56769			0
31/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.02338	0.02462			0
31/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57598	1.57722			0
31/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.02293	0.02415			0
31/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.58553	1.58675			0
31/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
31/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00051	0.00055			0
31/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30551	0.30555			0
31/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00042	0.00046			0
31/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31542	0.31546			0
31/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00035	0.00039			0
31/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32535	0.32539			0
31/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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31/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
31/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.04016	0.04146			0
31/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.53606	0.53736			0
31/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.03883	0.04011			0
31/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.54473	0.54602			0
31/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.03754	0.03881			0
31/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.55344	0.55471			0
31/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
31/01/2020	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>