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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 13/01/2020 TO: 13/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
13/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30262	1.30289			0
13/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00022	0.00049			0
13/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
13/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.38595	0.39628			0
13/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.27085	0.28118			0
13/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
13/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32208	1.32403			0
13/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01148	0.01343			0
13/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
13/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
13/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
13/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96745	1.96779			0
13/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00155	0.00189			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86843	1.86893			0
13/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00253	0.00303			0
13/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74045	1.74124			0
13/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00455	0.00534			0
13/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.18197	1.18533			0
13/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.03607	0.03943			0
13/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.98226	0.98706			0
13/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.06636	0.07115			0
13/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.68512	0.69238			0
13/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.15922	0.16648			0
13/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.61294	0.62079			0
13/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.19704	0.20489			0
13/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.52298	0.53147			0
13/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.25708	0.26557			0
13/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.16292	0.17094			0
13/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.84702	0.85504			0
13/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.16074	0.16872			0
13/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.85484	0.86282			0
13/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.15858	0.16652			0
13/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.86268	0.87062			0
13/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.04024	0.04430			0
13/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.71434	1.71840			0
13/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02943	0.03276			0
13/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.91353	1.91686			0
13/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.02084	0.02350			0
13/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13494	2.13760			0
13/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00739	0.00867			0
13/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81149	2.81277			0
13/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00591	0.00700			0
13/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96001	2.96110			0
13/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
13/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35440	1.35721			0
13/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.03720	0.04001			0
13/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
13/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38424	1.38737			0
13/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.06554	0.06867			0
13/01/2020	\$ / 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
13/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43876	1.44202			0
13/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.10277	0.10602			0
13/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
13/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19698	3.19710			0
13/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00118	0.00130			0
13/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.08338	1.08803			0
13/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.23758	0.24223			0
13/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.59215	0.59830			0
13/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.65635	0.66250			0
13/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.58799	0.59415			0
13/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.66219	0.66835			0
13/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.58385	0.59001			0
13/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.66805	0.67421			0
13/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.12635	0.13041			0
13/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.29055	2.29462			0
13/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
13/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.64491	0.65044			0
13/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.82811	0.83364			0
13/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
13/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.78960	0.79459			0
13/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.84920	0.85419			0
13/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.78552	0.79052			0
13/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.85512	0.86012			0
13/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.78146	0.78646			0
13/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.86106	0.86606			0
13/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
13/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.51733	0.52586			0
13/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.26143	0.26996			0
13/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.51173	0.52029			0
13/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.26583	0.27439			0
13/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.50617	0.51476			0
13/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.27027	0.27886			0
13/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
13/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.80787	0.81758			0
13/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.23267	0.24238			0
13/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.22448	0.23460			0

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13/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.93928	0.94940			0
13/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.22192	0.23200			0
13/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.94672	0.95680			0
13/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.21939	0.22943			0
13/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.95419	0.96423			0
13/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
13/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.72202	0.72975			0
13/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.84912	0.85685			0
13/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.71776	0.72548			0
13/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.85486	0.86258			0
13/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.71351	0.72124			0
13/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.86061	0.86834			0
13/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
13/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.98717	0.99354			0
13/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.10677	1.11314			0
13/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.98292	0.98929			0
13/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.11252	1.11889			0
13/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.97868	0.98505			0
13/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.11828	1.12465			0
13/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
13/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00828	0.00835			0
13/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00108	0.00115			0
13/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00284	0.00293			0
13/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00564	0.00573			0
13/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00072	0.00078			0
13/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01352	0.01358			0
13/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
13/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.45966	0.47195			0
13/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.13226	0.14455			0
13/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.30727	0.32141			0
13/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.23987	0.25401			0
13/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.26384	0.27819			0
13/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.28644	0.30079			0
13/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.23332	0.24767			0
13/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.32592	0.34027			0
13/01/2020	€ / 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
13/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.07857	0.08465			0
13/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.43227	1.43835			0
13/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.07753	0.08357			0
13/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.44123	1.44727			0
13/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.07650	0.08250			0
13/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.45020	1.45620			0
13/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
13/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.06848	0.07237			0
13/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.51528	0.51917			0
13/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.06666	0.07050			0
13/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.52346	0.52730			0
13/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.06487	0.06867			0
13/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.53167	0.53547			0
13/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
13/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.08114	0.08572			0
13/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.60084	0.60542			0
13/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.07930	0.08383			0
13/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.60900	0.61353			0
13/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.07749	0.08198			0
13/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.61719	0.62168			0
13/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
13/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.04885	0.05339			0
13/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.59145	1.59599			0
13/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.04812	0.05262			0
13/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.60072	1.60522			0
13/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.04740	0.05187			0
13/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.61000	1.61447			0
13/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
13/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00160	0.00184			0
13/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30660	0.30684			0
13/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00140	0.00162			0
13/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31640	0.31662			0
13/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00122	0.00142			0
13/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32622	0.32642			0
13/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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13/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
13/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.06350	0.06732			0
13/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.55940	0.56322			0
13/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.06185	0.06563			0
13/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.56775	0.57153			0
13/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.06024	0.06397			0
13/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.57614	0.57987			0
13/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
13/01/2020	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