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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 16/01/2020 TO: 16/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
16/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
16/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30247	1.30251			0
16/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00007	0.00011			0
16/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
16/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.37528	0.37888			0
16/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.26018	0.26378			0
16/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
16/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32024	1.32084			0
16/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00964	0.01024			0
16/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
16/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
16/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
16/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96715	1.96724			0
16/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00125	0.00134			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
16/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86797	1.86812			0
16/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00207	0.00222			0
16/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73972	1.73996			0
16/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00382	0.00406			0
16/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17867	1.17976			0
16/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.03277	0.03386			0
16/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.97748	0.97907			0
16/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.06158	0.06317			0
16/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.67774	0.68021			0
16/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.15184	0.15431			0
16/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.60495	0.60763			0
16/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.18905	0.19173			0
16/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.51431	0.51722			0
16/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.24841	0.25132			0
16/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.15479	0.15752			0
16/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.83889	0.84162			0
16/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.15265	0.15536			0
16/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.84675	0.84946			0
16/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.15053	0.15323			0
16/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.85463	0.85733			0
16/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.03629	0.03760			0
16/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.71039	1.71170			0
16/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02620	0.02727			0
16/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.91030	1.91137			0
16/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01830	0.01913			0
16/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13240	2.13323			0
16/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00621	0.00659			0
16/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81031	2.81069			0
16/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00491	0.00523			0
16/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95901	2.95933			0
16/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
16/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35163	1.35255			0
16/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.03443	0.03535			0
16/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
16/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38112	1.38216			0
16/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.06242	0.06346			0
16/01/2020	\$ / 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
16/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43551	1.43660			0
16/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.09951	0.10060			0
16/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
16/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19687	3.19691			0
16/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00107	0.00111			0
16/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.07871	1.08027			0
16/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.23291	0.23447			0
16/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.58593	0.58801			0
16/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.65013	0.65221			0
16/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.58177	0.58385			0
16/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.65597	0.65805			0
16/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.57762	0.57970			0
16/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.66182	0.66390			0
16/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.12229	0.12364			0
16/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.28649	2.28784			0
16/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
16/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.63935	0.64121			0
16/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.82255	0.82441			0
16/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
16/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.78458	0.78625			0
16/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.84418	0.84585			0
16/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.78050	0.78218			0
16/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.85010	0.85178			0
16/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.77643	0.77811			0
16/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.85603	0.85771			0
16/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
16/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.50862	0.51155			0
16/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.25272	0.25565			0
16/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.50298	0.50592			0
16/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.25708	0.26002			0
16/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.49738	0.50034			0
16/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.26148	0.26444			0
16/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
16/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.79799	0.80130			0
16/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.22279	0.22610			0
16/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.21420	0.21764			0

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16/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.92900	0.93244			0
16/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.21168	0.21511			0
16/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.93648	0.93991			0
16/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.20918	0.21260			0
16/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.94398	0.94740			0
16/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
16/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.71422	0.71683			0
16/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.84132	0.84393			0
16/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.70995	0.71256			0
16/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.84705	0.84966			0
16/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.70570	0.70831			0
16/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.85280	0.85541			0
16/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
16/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.98076	0.98290			0
16/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.10036	1.10250			0
16/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.97651	0.97865			0
16/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.10611	1.10825			0
16/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.97227	0.97441			0
16/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.11187	1.11401			0
16/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
16/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00822	0.00824			0
16/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00102	0.00104			0
16/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00274	0.00278			0
16/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00554	0.00558			0
16/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00066	0.00068			0
16/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01346	0.01348			0
16/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
16/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.44687	0.45119			0
16/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.11947	0.12379			0
16/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.29235	0.29741			0
16/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.22495	0.23001			0
16/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.24871	0.25385			0
16/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.27131	0.27645			0
16/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.21820	0.22333			0
16/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.31080	0.31593			0
16/01/2020	€ / 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
16/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.07252	0.07453			0
16/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.42622	1.42823			0
16/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.07152	0.07352			0
16/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.43522	1.43722			0
16/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.07054	0.07252			0
16/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.44424	1.44622			0
16/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
16/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.06456	0.06587			0
16/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.51136	0.51267			0
16/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.06278	0.06408			0
16/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.51958	0.52088			0
16/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.06104	0.06232			0
16/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.52784	0.52912			0
16/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
16/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.07652	0.07807			0
16/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.59622	0.59777			0
16/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.07472	0.07625			0
16/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.60442	0.60595			0
16/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.07296	0.07448			0
16/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.61266	0.61418			0
16/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
16/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.04439	0.04586			0
16/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.58699	1.58846			0
16/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.04370	0.04516			0
16/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.59630	1.59776			0
16/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.04303	0.04448			0
16/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.60563	1.60708			0
16/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
16/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00137	0.00145			0
16/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30637	0.30645			0
16/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00120	0.00126			0
16/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31620	0.31626			0
16/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00104	0.00110			0
16/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32604	0.32610			0
16/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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16/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
16/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.05966	0.06094			0
16/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.55556	0.55684			0
16/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.05805	0.05932			0
16/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.56395	0.56522			0
16/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.05648	0.05773			0
16/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.57238	0.57363			0
16/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
16/01/2020	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