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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 14/01/2020 TO: 14/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
14/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30256	1.30262			0
14/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00016	0.00022			0
14/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
14/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.38243	0.38595			0
14/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.26733	0.27085			0
14/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
14/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32145	1.32208			0
14/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01085	0.01148			0
14/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
14/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
14/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
14/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96734	1.96745			0
14/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00144	0.00155			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86827	1.86843			0
14/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00237	0.00253			0
14/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74020	1.74045			0
14/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00430	0.00455			0
14/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.18086	1.18197			0
14/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.03496	0.03607			0
14/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.98066	0.98226			0
14/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.06476	0.06636			0
14/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.68267	0.68512			0
14/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.15677	0.15922			0
14/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.61029	0.61294			0
14/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.19439	0.19704			0
14/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.52011	0.52298			0
14/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.25421	0.25708			0
14/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.16022	0.16292			0
14/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.84432	0.84702			0
14/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.15805	0.16074			0
14/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.85215	0.85484			0
14/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.15591	0.15858			0
14/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.86001	0.86268			0
14/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.03892	0.04024			0
14/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.71302	1.71434			0
14/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02834	0.02943			0
14/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.91244	1.91353			0
14/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01998	0.02084			0
14/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13408	2.13494			0
14/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00698	0.00739			0
14/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81108	2.81149			0
14/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00556	0.00591			0
14/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95966	2.96001			0
14/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
14/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35347	1.35440			0
14/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.03627	0.03720			0
14/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
14/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38320	1.38424			0
14/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.06450	0.06554			0
14/01/2020	\$ / 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
14/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43768	1.43876			0
14/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.10168	0.10277			0
14/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
14/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19695	3.19698			0
14/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00115	0.00118			0
14/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.08183	1.08338			0
14/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.23603	0.23758			0
14/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.59008	0.59215			0
14/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.65428	0.65635			0
14/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.58592	0.58799			0
14/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.66012	0.66219			0
14/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.58178	0.58385			0
14/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.66598	0.66805			0
14/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.12500	0.12635			0
14/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.28920	2.29055			0
14/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
14/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.64306	0.64491			0
14/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.82626	0.82811			0
14/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
14/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.78793	0.78960			0
14/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.84753	0.84920			0
14/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.78385	0.78552			0
14/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.85345	0.85512			0
14/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.77979	0.78146			0
14/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.85939	0.86106			0
14/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
14/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.51445	0.51733			0
14/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.25855	0.26143			0
14/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.50884	0.51173			0
14/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.26294	0.26583			0
14/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.50326	0.50617			0
14/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.26736	0.27027			0
14/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
14/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.80460	0.80787			0
14/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.22940	0.23267			0
14/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.22107	0.22448			0

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14/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.93587	0.93928			0
14/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.21852	0.22192			0
14/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.94332	0.94672			0
14/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.21600	0.21939			0
14/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.95080	0.95419			0
14/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
14/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.71943	0.72202			0
14/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.84653	0.84912			0
14/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.71516	0.71776			0
14/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.85226	0.85486			0
14/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.71092	0.71351			0
14/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.85802	0.86061			0
14/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
14/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.98504	0.98717			0
14/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.10464	1.10677			0
14/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.98079	0.98292			0
14/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.11039	1.11252			0
14/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.97654	0.97868			0
14/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.11614	1.11828			0
14/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
14/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00826	0.00828			0
14/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00106	0.00108			0
14/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00281	0.00284			0
14/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00561	0.00564			0
14/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00070	0.00072			0
14/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01350	0.01352			0
14/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
14/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.45546	0.45966			0
14/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.12806	0.13226			0
14/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.30239	0.30727			0
14/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.23499	0.23987			0
14/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.25889	0.26384			0
14/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.28149	0.28644			0
14/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.22837	0.23332			0
14/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.32097	0.32592			0
14/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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14/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.07655	0.07857			0
14/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.43025	1.43227			0
14/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.07552	0.07753			0
14/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.43922	1.44123			0
14/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.07451	0.07650			0
14/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.44821	1.45020			0
14/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
14/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.06718	0.06848			0
14/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.51398	0.51528			0
14/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.06537	0.06666			0
14/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.52217	0.52346			0
14/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.06360	0.06487			0
14/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.53040	0.53167			0
14/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
14/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.07961	0.08114			0
14/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.59931	0.60084			0
14/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.07778	0.07930			0
14/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.60748	0.60900			0
14/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.07599	0.07749			0
14/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.61569	0.61719			0
14/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
14/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.04735	0.04885			0
14/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.58995	1.59145			0
14/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.04664	0.04812			0
14/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.59924	1.60072			0
14/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.04593	0.04740			0
14/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.60853	1.61000			0
14/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
14/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00152	0.00160			0
14/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30652	0.30660			0
14/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00133	0.00140			0
14/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31633	0.31640			0
14/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00116	0.00122			0
14/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32616	0.32622			0
14/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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14/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
14/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.06222	0.06350			0
14/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.55812	0.55940			0
14/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.06058	0.06185			0
14/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.56648	0.56775			0
14/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.05899	0.06024			0
14/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.57489	0.57614			0
14/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
14/01/2020	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