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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 29/01/2020 TO: 29/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
29/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
29/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
29/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
29/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
29/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.32416	0.32843			0
29/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.20906	0.21333			0
29/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
29/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31399	1.31436			0
29/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00339	0.00376			0
29/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
29/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
29/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
29/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96627	1.96631			0
29/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00037	0.00041			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
29/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86658	1.86666			0
29/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00068	0.00076			0
29/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73735	1.73749			0
29/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00145	0.00159			0
29/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.16535	1.16630			0
29/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01945	0.02040			0
29/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.95708	0.95862			0
29/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.04118	0.04272			0
29/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.64432	0.64698			0
29/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.11842	0.12108			0
29/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.56834	0.57128			0
29/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.15244	0.15538			0
29/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.47419	0.47744			0
29/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.20829	0.21154			0
29/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.11824	0.12113			0
29/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.80234	0.80523			0
29/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.11631	0.11918			0
29/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.81041	0.81328			0
29/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.11440	0.11725			0
29/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.81850	0.82135			0
29/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.02064	0.02174			0
29/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.69474	1.69584			0
29/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01387	0.01471			0
29/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89797	1.89881			0
29/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00893	0.00955			0
29/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12303	2.12365			0
29/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00235	0.00258			0
29/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80645	2.80668			0
29/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00176	0.00194			0
29/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95586	2.95604			0
29/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
29/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34032	1.34114			0
29/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02312	0.02394			0
29/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
29/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36789	1.36889			0
29/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04919	0.05019			0
29/01/2020	\$ / 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
29/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.42147	1.42254			0
29/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.08547	0.08654			0
29/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
29/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19646	3.19649			0
29/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00066	0.00069			0
29/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.05810	1.05970			0
29/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.21230	0.21390			0
29/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.55824	0.56041			0
29/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.62244	0.62461			0
29/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.55405	0.55623			0
29/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.62825	0.63043			0
29/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.54989	0.55206			0
29/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.63409	0.63626			0
29/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.10487	0.10620			0
29/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.26907	2.27040			0
29/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
29/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.61471	0.61664			0
29/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.79791	0.79984			0
29/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
29/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.76245	0.76417			0
29/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.82205	0.82377			0
29/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.75835	0.76008			0
29/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.82795	0.82968			0
29/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.75427	0.75600			0
29/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.83387	0.83560			0
29/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
29/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.46831	0.47158			0
29/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.21241	0.21568			0
29/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.46248	0.46576			0
29/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.21658	0.21986			0
29/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.45670	0.46000			0
29/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.22080	0.22410			0
29/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
29/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.75289	0.75650			0
29/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.17769	0.18130			0
29/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.16755	0.17127			0

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29/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.88235	0.88607			0
29/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.16524	0.16894			0
29/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.89004	0.89374			0
29/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.16295	0.16663			0
29/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.89775	0.90143			0
29/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
29/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.67945	0.68218			0
29/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.80655	0.80928			0
29/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.67518	0.67791			0
29/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.81228	0.81501			0
29/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.67092	0.67365			0
29/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.81802	0.82075			0
29/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
29/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.95252	0.95472			0
29/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.07212	1.07432			0
29/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.94826	0.95046			0
29/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.07786	1.08006			0
29/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.94401	0.94621			0
29/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.08361	1.08581			0
29/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
29/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00795	0.00797			0
29/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00075	0.00077			0
29/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00231	0.00234			0
29/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00511	0.00514			0
29/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00043	0.00045			0
29/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01323	0.01325			0
29/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
29/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.38383	0.38921			0
29/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.05643	0.06181			0
29/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.21395	0.22115			0
29/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.14655	0.15375			0
29/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.16896	0.17630			0
29/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.19156	0.19890			0
29/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.13890	0.14616			0
29/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.23150	0.23876			0
29/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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29/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.04708	0.04897			0
29/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.40078	1.40267			0
29/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.04630	0.04817			0
29/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.41000	1.41187			0
29/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.04553	0.04739			0
29/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.41923	1.42109			0
29/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
29/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.04721	0.04856			0
29/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.49401	0.49536			0
29/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.04567	0.04700			0
29/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.50247	0.50380			0
29/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.04417	0.04548			0
29/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.51097	0.51228			0
29/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
29/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.05607	0.05766			0
29/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.57577	0.57736			0
29/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.05451	0.05608			0
29/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.58421	0.58578			0
29/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.05298	0.05454			0
29/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.59268	0.59424			0
29/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
29/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.02637	0.02766			0
29/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.56897	1.57026			0
29/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.02587	0.02715			0
29/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57847	1.57975			0
29/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.02539	0.02665			0
29/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.58799	1.58925			0
29/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
29/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00060	0.00065			0
29/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30560	0.30564			0
29/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00050	0.00055			0
29/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31550	0.31555			0
29/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00042	0.00046			0
29/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32542	0.32546			0
29/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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29/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
29/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.04277	0.04408			0
29/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.53867	0.53998			0
29/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.04140	0.04269			0
29/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.54730	0.54859			0
29/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.04007	0.04134			0
29/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.55597	0.55724			0
29/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
29/01/2020	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