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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 30/01/2020 TO: 30/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
30/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
30/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
30/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
30/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.31981	0.32416			0
30/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.20471	0.20906			0
30/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
30/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31364	1.31399			0
30/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00304	0.00339			0
30/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
30/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
30/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
30/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96623	1.96627			0
30/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00033	0.00037			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86651	1.86658			0
30/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00061	0.00068			0
30/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73722	1.73735			0
30/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00132	0.00145			0
30/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.16440	1.16535			0
30/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01850	0.01945			0
30/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.95555	0.95708			0
30/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.03965	0.04118			0
30/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.64165	0.64432			0
30/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.11575	0.11842			0
30/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.56537	0.56834			0
30/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.14947	0.15244			0
30/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.47091	0.47419			0
30/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.20501	0.20829			0
30/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.11534	0.11824			0
30/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.79944	0.80234			0
30/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.11342	0.11631			0
30/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.80752	0.81041			0
30/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.11153	0.11440			0
30/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.81563	0.81850			0
30/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01956	0.02064			0
30/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.69366	1.69474			0
30/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01305	0.01387			0
30/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89715	1.89797			0
30/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00834	0.00893			0
30/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12244	2.12303			0
30/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00214	0.00235			0
30/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80624	2.80645			0
30/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00159	0.00176			0
30/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95569	2.95586			0
30/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
30/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33950	1.34032			0
30/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02230	0.02312			0
30/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
30/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36689	1.36789			0
30/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04819	0.04919			0
30/01/2020	\$ / 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
30/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.42039	1.42147			0
30/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.08439	0.08547			0
30/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
30/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19644	3.19646			0
30/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00064	0.00066			0
30/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.05649	1.05810			0
30/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.21069	0.21230			0
30/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.55605	0.55824			0
30/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.62025	0.62244			0
30/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.55186	0.55405			0
30/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.62606	0.62825			0
30/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.54770	0.54989			0
30/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.63190	0.63409			0
30/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.10354	0.10487			0
30/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.26774	2.26907			0
30/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
30/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.61278	0.61471			0
30/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.79598	0.79791			0
30/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
30/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.76072	0.76245			0
30/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.82032	0.82205			0
30/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.75663	0.75835			0
30/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.82623	0.82795			0
30/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.75254	0.75427			0
30/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.83214	0.83387			0
30/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
30/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.46501	0.46831			0
30/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.20911	0.21241			0
30/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.45916	0.46248			0
30/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.21326	0.21658			0
30/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.45336	0.45670			0
30/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.21746	0.22080			0
30/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
30/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.74925	0.75289			0
30/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.17405	0.17769			0
30/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.16382	0.16755			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.87862	0.88235			0
30/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.16152	0.16524			0
30/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.88632	0.89004			0
30/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.15925	0.16295			0
30/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.89405	0.89775			0
30/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
30/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.67671	0.67945			0
30/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.80381	0.80655			0
30/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.67243	0.67518			0
30/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.80953	0.81228			0
30/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.66818	0.67092			0
30/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.81528	0.81802			0
30/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
30/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.95032	0.95252			0
30/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.06992	1.07212			0
30/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.94606	0.94826			0
30/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.07566	1.07786			0
30/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.94180	0.94401			0
30/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.08140	1.08361			0
30/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
30/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00792	0.00795			0
30/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00072	0.00075			0
30/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00227	0.00231			0
30/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00507	0.00511			0
30/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00041	0.00043			0
30/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01321	0.01323			0
30/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
30/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.37836	0.38383			0
30/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.05096	0.05643			0
30/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.20646	0.21395			0
30/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.13906	0.14655			0
30/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.16131	0.16896			0
30/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.18391	0.19156			0
30/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.13134	0.13890			0
30/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.22394	0.23150			0
30/01/2020	€ / 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
30/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.04519	0.04708			0
30/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.39889	1.40078			0
30/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.04443	0.04630			0
30/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.40813	1.41000			0
30/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.04369	0.04553			0
30/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.41739	1.41923			0
30/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
30/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.04586	0.04721			0
30/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.49266	0.49401			0
30/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.04433	0.04567			0
30/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.50113	0.50247			0
30/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.04285	0.04417			0
30/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.50965	0.51097			0
30/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
30/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.05447	0.05607			0
30/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.57417	0.57577			0
30/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.05293	0.05451			0
30/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.58263	0.58421			0
30/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.05143	0.05298			0
30/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.59113	0.59268			0
30/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
30/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.02509	0.02637			0
30/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.56769	1.56897			0
30/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.02462	0.02587			0
30/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57722	1.57847			0
30/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.02415	0.02539			0
30/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.58675	1.58799			0
30/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
30/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00055	0.00060			0
30/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30555	0.30560			0
30/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00046	0.00050			0
30/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31546	0.31550			0
30/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00039	0.00042			0
30/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32539	0.32542			0
30/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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30/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
30/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.04146	0.04277			0
30/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.53736	0.53867			0
30/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.04011	0.04140			0
30/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.54602	0.54730			0
30/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.03881	0.04007			0
30/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.55471	0.55597			0
30/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
30/01/2020	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>