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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 18/12/2019 TO: 18/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
18/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
18/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
18/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29916	1.29919			0
18/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00006	0.00009			0
18/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.59798	0.60011			0
18/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.01258	0.01471			0
18/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.55242	0.55499			0
18/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.01702	0.01959			0
18/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00044	0.00063			0
18/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42504	1.42523			0
18/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00001			0
18/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26461			0
18/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
18/12/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.65460	2.65460			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
18/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.31059	1.31114			0
18/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00819	0.00874			0
18/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
18/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.46692	0.46971			0
18/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.35182	0.35461			0
18/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
18/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.34215	1.34303			0
18/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.03155	0.03243			0
18/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
18/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01593	3.01593			0
18/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00003	0.00003			0
18/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97181	1.97204			0
18/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00591	0.00614			0
18/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87446	1.87476			0
18/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00856	0.00886			0
18/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74930	1.74973			0
18/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.01340	0.01383			0
18/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.21244	1.21366			0
18/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.06654	0.06776			0
18/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.02369	1.02527			0
18/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.10779	0.10937			0
18/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.74462	0.74677			0
18/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.21872	0.22087			0
18/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.67667	0.67895			0
18/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.26077	0.26305			0
18/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.59135	0.59378			0
18/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.32545	0.32788			0
18/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.22902	0.23142			0
18/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.91312	0.91552			0
18/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.22659	0.22899			0
18/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.92069	0.92309			0
18/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.22419	0.22658			0
18/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.92829	0.93068			0
18/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.07766	0.07917			0
18/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.75176	1.75327			0
18/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.06123	0.06255			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.94533	1.94665			0
18/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.04718	0.04832			0
18/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.16128	2.16242			0
18/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.02173	0.02242			0
18/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82583	2.82652			0
18/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01841	0.01902			0
18/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.97251	2.97312			0
18/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
18/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.37988	1.38090			0
18/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.06268	0.06370			0
18/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
18/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.41173	1.41280			0
18/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.09303	0.09410			0
18/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
18/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.46695	1.46803			0
18/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.13095	0.13203			0
18/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
18/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19828	3.19835			0
18/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00248	0.00255			0
18/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.12270	1.12417			0
18/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.27690	0.27837			0
18/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.64362	0.64552			0
18/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.70782	0.70972			0
18/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.63950	0.64141			0
18/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.71370	0.71561			0
18/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.63540	0.63731			0
18/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.71960	0.72151			0
18/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.16182	0.16319			0
18/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.32602	2.32739			0
18/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
18/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.69150	0.69323			0
18/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.87470	0.87643			0
18/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
18/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.83187	0.83346			0
18/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.89147	0.89306			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.82784	0.82942			0
18/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.89744	0.89902			0
18/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.82381	0.82540			0
18/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.90341	0.90500			0
18/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
18/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.58596	0.58840			0
18/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.33006	0.33250			0
18/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.58061	0.58306			0
18/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.33471	0.33716			0
18/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.57530	0.57775			0
18/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.33940	0.34185			0
18/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
18/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.88694	0.88978			0
18/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.31174	0.31458			0
18/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.30734	0.31033			0
18/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.02214	1.02513			0
18/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.30454	0.30752			0
18/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.02934	1.03232			0
18/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.30176	0.30473			0
18/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.03656	1.03953			0
18/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
18/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.78665	0.78904			0
18/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.91375	0.91614			0
18/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.78240	0.78479			0
18/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.91950	0.92189			0
18/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.77817	0.78056			0
18/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.92527	0.92766			0
18/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
18/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.04113	1.04315			0
18/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.16073	1.16275			0
18/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.03690	1.03892			0
18/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.16650	1.16852			0
18/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.03268	1.03470			0
18/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.17228	1.17430			0
18/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
18/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00880	0.00882			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00160	0.00162			0
18/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00358	0.00361			0
18/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00638	0.00641			0
18/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00121	0.00123			0
18/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01401	0.01403			0
18/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
18/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.55376	0.55694			0
18/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.22636	0.22954			0
18/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.41270	0.41617			0
18/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.34530	0.34877			0
18/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.37068	0.37420			0
18/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.39328	0.39680			0
18/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.34035	0.34388			0
18/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.43295	0.43648			0
18/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
18/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.13176	0.13381			0
18/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.48546	1.48751			0
18/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.13042	0.13245			0
18/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.49412	1.49615			0
18/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.12909	0.13111			0
18/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.50279	1.50481			0
18/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
18/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.10099	0.10219			0
18/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.54779	0.54899			0
18/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.09887	0.10006			0
18/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.55567	0.55686			0
18/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.09678	0.09796			0
18/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.56358	0.56476			0
18/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
18/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.11940	0.12081			0
18/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.63910	0.64051			0
18/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.11726	0.11866			0
18/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.64696	0.64836			0
18/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.11516	0.11655			0
18/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.65486	0.65625			0
18/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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18/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.09002	0.09166			0
18/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.63262	1.63426			0
18/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.08900	0.09063			0
18/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.64160	1.64323			0
18/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.08798	0.08960			0
18/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.65058	1.65220			0
18/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
18/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00409	0.00420			0
18/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30909	0.30920			0
18/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00370	0.00381			0
18/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31870	0.31881			0
18/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00335	0.00344			0
18/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32835	0.32844			0
18/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
18/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
18/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.09568	0.09687			0
18/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.59158	0.59277			0
18/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.09372	0.09491			0
18/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.59962	0.60081			0
18/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.09181	0.09298			0
18/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.60771	0.60888			0
18/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
18/12/2019	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