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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/12/2019 TO: 17/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
17/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
17/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
17/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29919	1.29944			0
17/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00009	0.00034			0
17/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.60011	0.60928			0
17/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.01471	0.02388			0
17/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.55499	0.56575			0
17/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.01959	0.03035			0
17/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00063	0.00190			0
17/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42523	1.42650			0
17/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00001	0.00005			0
17/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26461	2.26465			0
17/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00001			0
17/12/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.65460	2.65461			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
17/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.31114	1.31349			0
17/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00874	0.01109			0
17/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
17/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.46971	0.48071			0
17/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.35461	0.36561			0
17/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
17/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.34303	1.34662			0
17/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.03243	0.03602			0
17/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
17/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01593	3.01594			0
17/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00003	0.00004			0
17/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97204	1.97299			0
17/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00614	0.00709			0
17/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87476	1.87602			0
17/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00886	0.01012			0
17/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74973	1.75146			0
17/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.01383	0.01556			0
17/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.21366	1.21852			0
17/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.06776	0.07262			0
17/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.02527	1.03155			0
17/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.10937	0.11565			0
17/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.74677	0.75527			0
17/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.22087	0.22937			0
17/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.67895	0.68797			0
17/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.26305	0.27207			0
17/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.59378	0.60336			0
17/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.32788	0.33746			0
17/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.23142	0.24094			0
17/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.91552	0.92504			0
17/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.22899	0.23848			0
17/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.92309	0.93258			0
17/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.22658	0.23604			0
17/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.93068	0.94014			0
17/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.07917	0.08527			0
17/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.75327	1.75937			0
17/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.06255	0.06790			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.94665	1.95200			0
17/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.04832	0.05292			0
17/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.16242	2.16702			0
17/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.02242	0.02523			0
17/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82652	2.82933			0
17/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01902	0.02153			0
17/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.97312	2.97563			0
17/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
17/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.38090	1.38499			0
17/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.06370	0.06779			0
17/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
17/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.41280	1.41708			0
17/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.09410	0.09838			0
17/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
17/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.46803	1.47235			0
17/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.13203	0.13635			0
17/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
17/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19835	3.19860			0
17/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00255	0.00280			0
17/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.12417	1.13003			0
17/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.27837	0.28423			0
17/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.64552	0.65308			0
17/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.70972	0.71728			0
17/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.64141	0.64896			0
17/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.71561	0.72316			0
17/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.63731	0.64487			0
17/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.72151	0.72907			0
17/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.16319	0.16867			0
17/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.32739	2.33287			0
17/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
17/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.69323	0.70014			0
17/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.87643	0.88334			0
17/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
17/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.83346	0.83977			0
17/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.89306	0.89937			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.82942	0.83574			0
17/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.89902	0.90534			0
17/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.82540	0.83172			0
17/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.90500	0.91132			0
17/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
17/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.58840	0.59801			0
17/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.33250	0.34211			0
17/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.58306	0.59270			0
17/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.33716	0.34680			0
17/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.57775	0.58743			0
17/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.34185	0.35153			0
17/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
17/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.88978	0.90100			0
17/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.31458	0.32580			0
17/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.31033	0.32217			0
17/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.02513	1.03697			0
17/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.30752	0.31933			0
17/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.03232	1.04413			0
17/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.30473	0.31651			0
17/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.03953	1.05131			0
17/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
17/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.78904	0.79852			0
17/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.91614	0.92562			0
17/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.78479	0.79428			0
17/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.92189	0.93138			0
17/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.78056	0.79005			0
17/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.92766	0.93715			0
17/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
17/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.04315	1.05120			0
17/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.16275	1.17080			0
17/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.03892	1.04698			0
17/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.16852	1.17658			0
17/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.03470	1.04276			0
17/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.17430	1.18236			0
17/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
17/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00882	0.00890			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00162	0.00170			0
17/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00361	0.00372			0
17/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00641	0.00652			0
17/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00123	0.00131			0
17/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01403	0.01411			0
17/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
17/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.55694	0.56940			0
17/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.22954	0.24200			0
17/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.41617	0.42977			0
17/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.34877	0.36237			0
17/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.37420	0.38796			0
17/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.39680	0.41056			0
17/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.34388	0.35770			0
17/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.43648	0.45030			0
17/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
17/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.13381	0.14198			0
17/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.48751	1.49568			0
17/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.13245	0.14059			0
17/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.49615	1.50429			0
17/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.13111	0.13921			0
17/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.50481	1.51291			0
17/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
17/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.10219	0.10695			0
17/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.54899	0.55375			0
17/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.10006	0.10478			0
17/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.55686	0.56158			0
17/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.09796	0.10265			0
17/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.56476	0.56945			0
17/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
17/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.12081	0.12640			0
17/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.64051	0.64610			0
17/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.11866	0.12422			0
17/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.64836	0.65392			0
17/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.11655	0.12207			0
17/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.65625	0.66177			0
17/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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17/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.09166	0.09824			0
17/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.63426	1.64084			0
17/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.09063	0.09716			0
17/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.64323	1.64976			0
17/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.08960	0.09610			0
17/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.65220	1.65870			0
17/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
17/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00420	0.00466			0
17/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30920	0.30966			0
17/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00381	0.00424			0
17/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31881	0.31924			0
17/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00344	0.00385			0
17/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32844	0.32885			0
17/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
17/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
17/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.09687	0.10162			0
17/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.59277	0.59752			0
17/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.09491	0.09962			0
17/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.60081	0.60552			0
17/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.09298	0.09765			0
17/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.60888	0.61355			0
17/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
17/12/2019	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