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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 19/12/2019 TO: 19/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
19/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
19/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
19/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29914	1.29916			0
19/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00004	0.00006			0
19/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.59594	0.59798			0
19/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.01054	0.01258			0
19/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.54993	0.55242			0
19/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.01453	0.01702			0
19/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00029	0.00044			0
19/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42489	1.42504			0
19/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
19/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
19/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
19/12/2019	\$ / 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
19/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
19/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.31006	1.31059			0
19/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00766	0.00819			0
19/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
19/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.46410	0.46692			0
19/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.34900	0.35182			0
19/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
19/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.34128	1.34215			0
19/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.03068	0.03155			0
19/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
19/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01592	3.01593			0
19/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00002	0.00003			0
19/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97158	1.97181			0
19/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00568	0.00591			0
19/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87416	1.87446			0
19/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00826	0.00856			0
19/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74889	1.74930			0
19/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.01299	0.01340			0
19/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.21123	1.21244			0
19/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.06533	0.06654			0
19/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.02211	1.02369			0
19/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.10621	0.10779			0
19/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.74246	0.74462			0
19/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.21656	0.21872			0
19/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.67438	0.67667			0
19/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.25848	0.26077			0
19/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.58891	0.59135			0
19/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.32301	0.32545			0
19/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.22661	0.22902			0
19/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.91071	0.91312			0
19/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.22419	0.22659			0
19/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.91829	0.92069			0
19/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.22179	0.22419			0
19/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.92589	0.92829			0
19/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.07615	0.07766			0
19/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.75025	1.75176			0
19/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.05991	0.06123			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.94401	1.94533			0
19/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.04606	0.04718			0
19/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.16016	2.16128			0
19/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.02106	0.02173			0
19/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82516	2.82583			0
19/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01781	0.01841			0
19/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.97191	2.97251			0
19/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
19/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.37886	1.37988			0
19/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.06166	0.06268			0
19/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
19/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.41067	1.41173			0
19/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.09197	0.09303			0
19/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
19/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.46587	1.46695			0
19/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.12987	0.13095			0
19/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
19/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19822	3.19828			0
19/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00242	0.00248			0
19/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.12123	1.12270			0
19/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.27543	0.27690			0
19/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.64172	0.64362			0
19/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.70592	0.70782			0
19/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.63759	0.63950			0
19/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.71179	0.71370			0
19/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.63349	0.63540			0
19/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.71769	0.71960			0
19/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.16045	0.16182			0
19/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.32465	2.32602			0
19/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
19/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.68976	0.69150			0
19/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.87296	0.87470			0
19/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
19/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.83029	0.83187			0
19/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.88989	0.89147			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.82625	0.82784			0
19/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.89585	0.89744			0
19/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.82222	0.82381			0
19/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.90182	0.90341			0
19/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
19/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.58351	0.58596			0
19/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.32761	0.33006			0
19/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.57816	0.58061			0
19/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.33226	0.33471			0
19/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.57283	0.57530			0
19/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.33693	0.33940			0
19/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
19/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.88408	0.88694			0
19/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.30888	0.31174			0
19/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.30434	0.30734			0
19/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.01914	1.02214			0
19/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.30154	0.30454			0
19/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.02634	1.02934			0
19/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.29877	0.30176			0
19/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.03357	1.03656			0
19/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
19/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.78426	0.78665			0
19/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.91136	0.91375			0
19/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.78001	0.78240			0
19/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.91711	0.91950			0
19/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.77578	0.77817			0
19/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.92288	0.92527			0
19/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
19/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.03910	1.04113			0
19/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.15870	1.16073			0
19/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.03487	1.03690			0
19/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.16447	1.16650			0
19/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.03065	1.03268			0
19/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.17025	1.17228			0
19/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
19/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00878	0.00880			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00158	0.00160			0
19/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00356	0.00358			0
19/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00636	0.00638			0
19/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00119	0.00121			0
19/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01399	0.01401			0
19/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
19/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.55056	0.55376			0
19/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.22316	0.22636			0
19/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.40919	0.41270			0
19/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.34179	0.34530			0
19/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.36713	0.37068			0
19/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.38973	0.39328			0
19/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.33679	0.34035			0
19/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.42939	0.43295			0
19/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
19/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.12972	0.13176			0
19/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.48342	1.48546			0
19/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.12838	0.13042			0
19/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.49208	1.49412			0
19/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.12706	0.12909			0
19/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.50076	1.50279			0
19/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
19/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.09979	0.10099			0
19/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.54659	0.54779			0
19/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.09767	0.09887			0
19/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.55447	0.55567			0
19/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.09560	0.09678			0
19/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.56240	0.56358			0
19/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
19/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.11799	0.11940			0
19/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.63769	0.63910			0
19/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.11586	0.11726			0
19/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.64556	0.64696			0
19/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.11376	0.11516			0
19/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.65346	0.65486			0
19/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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19/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.08839	0.09002			0
19/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.63099	1.63262			0
19/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.08737	0.08900			0
19/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.63997	1.64160			0
19/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.08637	0.08798			0
19/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.64897	1.65058			0
19/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
19/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00398	0.00409			0
19/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30898	0.30909			0
19/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00360	0.00370			0
19/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31860	0.31870			0
19/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00325	0.00335			0
19/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32825	0.32835			0
19/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
19/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
19/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.09448	0.09568			0
19/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.59038	0.59158			0
19/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.09254	0.09372			0
19/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.59843	0.59962			0
19/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.09063	0.09181			0
19/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.60653	0.60771			0
19/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
19/12/2019	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>