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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 20/12/2019 TO: 20/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
20/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
20/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
20/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29912	1.29914			0
20/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00002	0.00004			0
20/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.59402	0.59594			0
20/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.00862	0.01054			0
20/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.54753	0.54993			0
20/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.01213	0.01453			0
20/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00017	0.00029			0
20/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42477	1.42489			0
20/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
20/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
20/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
20/12/2019	\$ / 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
20/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
20/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30954	1.31006			0
20/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00714	0.00766			0
20/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
20/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.46127	0.46410			0
20/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.34617	0.34900			0
20/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
20/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.34041	1.34128			0
20/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.02981	0.03068			0
20/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
20/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01592	3.01592			0
20/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00002	0.00002			0
20/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97136	1.97158			0
20/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00546	0.00568			0
20/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87387	1.87416			0
20/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00797	0.00826			0
20/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74848	1.74889			0
20/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.01258	0.01299			0
20/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.21002	1.21123			0
20/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.06412	0.06533			0
20/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.02053	1.02211			0
20/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.10463	0.10621			0
20/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.74029	0.74246			0
20/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.21439	0.21656			0
20/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.67207	0.67438			0
20/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.25617	0.25848			0
20/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.58646	0.58891			0
20/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.32056	0.32301			0
20/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.22419	0.22661			0
20/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.90829	0.91071			0
20/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.22177	0.22419			0
20/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.91587	0.91829			0
20/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.21938	0.22179			0
20/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.92348	0.92589			0
20/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.07464	0.07615			0
20/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.74874	1.75025			0
20/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.05860	0.05991			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.94270	1.94401			0
20/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.04494	0.04606			0
20/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.15904	2.16016			0
20/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.02039	0.02106			0
20/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82449	2.82516			0
20/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01722	0.01781			0
20/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.97132	2.97191			0
20/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
20/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.37785	1.37886			0
20/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.06065	0.06166			0
20/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
20/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.40960	1.41067			0
20/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.09090	0.09197			0
20/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
20/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.46478	1.46587			0
20/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.12878	0.12987			0
20/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
20/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19816	3.19822			0
20/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00236	0.00242			0
20/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.11975	1.12123			0
20/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.27395	0.27543			0
20/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.63980	0.64172			0
20/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.70400	0.70592			0
20/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.63568	0.63759			0
20/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.70988	0.71179			0
20/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.63158	0.63349			0
20/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.71578	0.71769			0
20/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.15908	0.16045			0
20/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.32328	2.32465			0
20/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
20/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.68801	0.68976			0
20/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.87121	0.87296			0
20/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
20/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.82870	0.83029			0
20/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.88830	0.88989			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.82466	0.82625			0
20/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.89426	0.89585			0
20/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.82063	0.82222			0
20/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.90023	0.90182			0
20/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
20/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.58105	0.58351			0
20/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.32515	0.32761			0
20/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.57569	0.57816			0
20/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.32979	0.33226			0
20/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.57036	0.57283			0
20/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.33446	0.33693			0
20/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
20/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.88122	0.88408			0
20/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.30602	0.30888			0
20/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.30132	0.30434			0
20/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.01612	1.01914			0
20/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.29853	0.30154			0
20/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.02333	1.02634			0
20/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.29576	0.29877			0
20/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.03056	1.03357			0
20/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
20/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.78186	0.78426			0
20/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.90895	0.91136			0
20/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.77761	0.78001			0
20/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.91471	0.91711			0
20/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.77337	0.77578			0
20/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.92047	0.92288			0
20/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
20/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.03707	1.03910			0
20/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.15667	1.15870			0
20/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.03284	1.03487			0
20/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.16244	1.16447			0
20/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.02862	1.03065			0
20/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.16822	1.17025			0
20/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
20/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00876	0.00878			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00156	0.00158			0
20/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00353	0.00356			0
20/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00633	0.00636			0
20/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00118	0.00119			0
20/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01398	0.01399			0
20/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
20/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.54733	0.55056			0
20/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.21993	0.22316			0
20/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.40565	0.40919			0
20/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.33825	0.34179			0
20/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.36354	0.36713			0
20/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.38614	0.38973			0
20/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.33320	0.33679			0
20/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.42580	0.42939			0
20/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
20/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.12767	0.12972			0
20/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.48137	1.48342			0
20/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.12634	0.12838			0
20/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.49004	1.49208			0
20/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.12503	0.12706			0
20/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.49873	1.50076			0
20/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
20/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.09858	0.09979			0
20/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.54538	0.54659			0
20/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.09648	0.09767			0
20/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.55328	0.55447			0
20/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.09441	0.09560			0
20/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.56121	0.56240			0
20/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
20/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.11657	0.11799			0
20/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.63627	0.63769			0
20/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.11445	0.11586			0
20/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.64415	0.64556			0
20/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.11236	0.11376			0
20/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.65206	0.65346			0
20/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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20/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.08675	0.08839			0
20/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.62935	1.63099			0
20/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.08575	0.08737			0
20/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.63835	1.63997			0
20/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.08475	0.08637			0
20/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.64735	1.64897			0
20/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
20/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00387	0.00398			0
20/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30887	0.30898			0
20/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00349	0.00360			0
20/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31849	0.31860			0
20/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00315	0.00325			0
20/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32815	0.32825			0
20/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
20/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
20/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.09328	0.09448			0
20/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.58918	0.59038			0
20/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.09134	0.09254			0
20/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.59724	0.59843			0
20/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.08945	0.09063			0
20/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.60535	0.60653			0
20/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
20/12/2019	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