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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 23/12/2019 TO: 23/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
23/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
23/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
23/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29910	1.29912			0
23/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00000	0.00002			0
23/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.58913	0.59402			0
23/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.00373	0.00862			0
23/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.54116	0.54753			0
23/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.00576	0.01213			0
23/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00002	0.00017			0
23/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42462	1.42477			0
23/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
23/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
23/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
23/12/2019	\$ / 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
23/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
23/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30808	1.30954			0
23/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00568	0.00714			0
23/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
23/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.45264	0.46127			0
23/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.33754	0.34617			0
23/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
23/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.33784	1.34041			0
23/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.02724	0.02981			0
23/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
23/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01592	3.01592			0
23/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00002	0.00002			0
23/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97073	1.97136			0
23/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00483	0.00546			0
23/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87302	1.87387			0
23/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00712	0.00797			0
23/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74728	1.74848			0
23/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.01138	0.01258			0
23/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.20641	1.21002			0
23/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.06051	0.06412			0
23/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.01578	1.02053			0
23/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.09988	0.10463			0
23/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.73373	0.74029			0
23/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.20783	0.21439			0
23/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.66509	0.67207			0
23/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.24919	0.25617			0
23/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.57902	0.58646			0
23/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.31312	0.32056			0
23/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.21686	0.22419			0
23/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.90096	0.90829			0
23/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.21447	0.22177			0
23/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.90857	0.91587			0
23/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.21211	0.21938			0
23/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.91621	0.92348			0
23/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.07015	0.07464			0
23/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.74425	1.74874			0
23/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.05469	0.05860			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.93879	1.94270			0
23/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.04163	0.04494			0
23/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.15573	2.15904			0
23/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01845	0.02039			0
23/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82255	2.82449			0
23/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01550	0.01722			0
23/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96960	2.97132			0
23/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
23/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.37482	1.37785			0
23/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.05762	0.06065			0
23/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
23/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.40640	1.40960			0
23/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.08770	0.09090			0
23/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
23/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.46154	1.46478			0
23/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.12554	0.12878			0
23/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
23/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19799	3.19816			0
23/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00219	0.00236			0
23/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.11530	1.11975			0
23/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.26950	0.27395			0
23/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.63403	0.63980			0
23/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.69823	0.70400			0
23/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.62991	0.63568			0
23/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.70411	0.70988			0
23/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.62580	0.63158			0
23/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.71000	0.71578			0
23/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.15497	0.15908			0
23/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.31917	2.32328			0
23/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
23/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.68276	0.68801			0
23/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.86596	0.87121			0
23/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
23/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.82391	0.82870			0
23/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.88351	0.88830			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.81986	0.82466			0
23/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.88946	0.89426			0
23/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.81583	0.82063			0
23/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.89543	0.90023			0
23/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
23/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.57359	0.58105			0
23/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.31769	0.32515			0
23/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.56819	0.57569			0
23/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.32229	0.32979			0
23/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.56284	0.57036			0
23/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.32694	0.33446			0
23/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
23/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.87254	0.88122			0
23/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.29734	0.30602			0
23/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.29219	0.30132			0
23/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.00699	1.01612			0
23/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.28942	0.29853			0
23/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.01422	1.02333			0
23/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.28668	0.29576			0
23/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.02148	1.03056			0
23/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
23/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.77461	0.78186			0
23/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.90171	0.90895			0
23/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.77036	0.77761			0
23/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.90746	0.91471			0
23/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.76613	0.77337			0
23/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.91323	0.92047			0
23/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
23/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.03096	1.03707			0
23/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.15056	1.15667			0
23/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.02673	1.03284			0
23/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.15633	1.16244			0
23/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.02250	1.02862			0
23/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.16210	1.16822			0
23/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
23/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00871	0.00876			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00151	0.00156			0
23/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00345	0.00353			0
23/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00625	0.00633			0
23/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00112	0.00118			0
23/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01392	0.01398			0
23/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
23/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.53748	0.54733			0
23/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.21008	0.21993			0
23/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.39482	0.40565			0
23/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.32742	0.33825			0
23/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.35258	0.36354			0
23/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.37518	0.38614			0
23/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.32220	0.33320			0
23/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.41480	0.42580			0
23/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
23/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.12152	0.12767			0
23/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.47522	1.48137			0
23/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.12022	0.12634			0
23/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.48392	1.49004			0
23/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.11894	0.12503			0
23/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.49264	1.49873			0
23/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
23/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.09494	0.09858			0
23/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.54174	0.54538			0
23/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.09287	0.09648			0
23/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.54967	0.55328			0
23/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.09083	0.09441			0
23/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.55763	0.56121			0
23/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
23/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.11229	0.11657			0
23/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.63199	0.63627			0
23/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.11019	0.11445			0
23/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.63989	0.64415			0
23/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.10814	0.11236			0
23/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.64784	0.65206			0
23/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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23/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.08187	0.08675			0
23/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.62447	1.62935			0
23/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.08090	0.08575			0
23/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.63350	1.63835			0
23/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.07993	0.08475			0
23/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.64253	1.64735			0
23/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
23/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00354	0.00387			0
23/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30854	0.30887			0
23/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00319	0.00349			0
23/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31819	0.31849			0
23/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00287	0.00315			0
23/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32787	0.32815			0
23/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
23/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
23/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.08966	0.09328			0
23/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.58556	0.58918			0
23/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.08775	0.09134			0
23/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.59365	0.59724			0
23/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.08588	0.08945			0
23/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.60178	0.60535			0
23/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
23/12/2019	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>