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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/12/2019 TO: 24/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
24/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
24/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
24/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29910	1.29910			0
24/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00000	0.00000			0
24/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.58788	0.58913			0
24/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.00248	0.00373			0
24/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.53943	0.54116			0
24/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.00403	0.00576			0
24/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00001	0.00002			0
24/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42461	1.42462			0
24/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
24/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
24/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
24/12/2019	\$ / 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
24/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
24/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30763	1.30808			0
24/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00523	0.00568			0
24/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
24/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.44972	0.45264			0
24/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.33462	0.33754			0
24/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
24/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.33700	1.33784			0
24/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.02640	0.02724			0
24/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
24/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01591	3.01592			0
24/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00001	0.00002			0
24/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.97053	1.97073			0
24/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00463	0.00483			0
24/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87274	1.87302			0
24/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00684	0.00712			0
24/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74689	1.74728			0
24/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.01099	0.01138			0
24/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.20520	1.20641			0
24/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.05930	0.06051			0
24/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.01420	1.01578			0
24/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.09830	0.09988			0
24/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.73152	0.73373			0
24/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.20562	0.20783			0
24/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.66274	0.66509			0
24/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.24684	0.24919			0
24/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.57651	0.57902			0
24/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.31061	0.31312			0
24/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.21440	0.21686			0
24/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.89850	0.90096			0
24/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.21202	0.21447			0
24/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.90612	0.90857			0
24/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.20966	0.21211			0
24/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.91376	0.91621			0
24/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.06866	0.07015			0
24/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.74276	1.74425			0
24/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.05341	0.05469			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.93751	1.93879			0
24/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.04054	0.04163			0
24/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.15464	2.15573			0
24/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01782	0.01845			0
24/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82192	2.82255			0
24/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01494	0.01550			0
24/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96904	2.96960			0
24/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
24/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.37381	1.37482			0
24/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.05661	0.05762			0
24/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
24/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.40533	1.40640			0
24/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.08663	0.08770			0
24/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
24/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.46045	1.46154			0
24/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.12445	0.12554			0
24/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
24/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19793	3.19799			0
24/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00213	0.00219			0
24/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.11381	1.11530			0
24/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.26801	0.26950			0
24/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.63210	0.63403			0
24/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.69630	0.69823			0
24/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.62797	0.62991			0
24/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.70217	0.70411			0
24/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.62386	0.62580			0
24/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.70806	0.71000			0
24/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.15360	0.15497			0
24/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.31780	2.31917			0
24/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
24/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.68100	0.68276			0
24/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.86420	0.86596			0
24/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.82231	0.82391			0
24/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.88191	0.88351			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.81826	0.81986			0
24/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.88786	0.88946			0
24/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.81423	0.81583			0
24/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.89383	0.89543			0
24/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
24/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.57107	0.57359			0
24/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.31517	0.31769			0
24/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.56567	0.56819			0
24/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.31977	0.32229			0
24/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.56030	0.56284			0
24/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.32440	0.32694			0
24/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
24/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.86962	0.87254			0
24/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.29442	0.29734			0
24/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.28912	0.29219			0
24/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	1.00392	1.00699			0
24/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.28636	0.28942			0
24/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.01116	1.01422			0
24/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.28362	0.28668			0
24/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.01842	1.02148			0
24/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
24/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.77218	0.77461			0
24/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.89928	0.90171			0
24/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.76793	0.77036			0
24/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.90503	0.90746			0
24/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.76370	0.76613			0
24/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.91080	0.91323			0
24/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.02892	1.03096			0
24/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.14852	1.15056			0
24/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.02468	1.02673			0
24/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.15428	1.15633			0
24/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.02045	1.02250			0
24/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.16005	1.16210			0
24/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
24/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00869	0.00871			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00149	0.00151			0
24/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00342	0.00345			0
24/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00622	0.00625			0
24/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00110	0.00112			0
24/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01390	0.01392			0
24/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
24/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.53414	0.53748			0
24/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.20674	0.21008			0
24/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.39114	0.39482			0
24/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.32374	0.32742			0
24/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.34885	0.35258			0
24/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.37145	0.37518			0
24/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.31846	0.32220			0
24/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.41105	0.41480			0
24/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
24/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.11947	0.12152			0
24/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.47317	1.47522			0
24/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.11818	0.12022			0
24/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.48188	1.48392			0
24/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.11691	0.11894			0
24/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.49061	1.49264			0
24/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
24/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.09372	0.09494			0
24/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.54052	0.54174			0
24/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.09166	0.09287			0
24/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.54846	0.54967			0
24/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.08963	0.09083			0
24/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.55643	0.55763			0
24/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
24/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.11085	0.11229			0
24/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.63055	0.63199			0
24/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.10877	0.11019			0
24/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.63847	0.63989			0
24/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.10672	0.10814			0
24/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.64642	0.64784			0
24/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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24/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.08025	0.08187			0
24/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.62285	1.62447			0
24/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.07928	0.08090			0
24/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.63188	1.63350			0
24/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.07833	0.07993			0
24/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.64093	1.64253			0
24/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
24/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00344	0.00354			0
24/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30844	0.30854			0
24/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00309	0.00319			0
24/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31809	0.31819			0
24/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00278	0.00287			0
24/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32778	0.32787			0
24/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
24/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
24/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.08845	0.08966			0
24/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.58435	0.58556			0
24/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.08655	0.08775			0
24/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.59245	0.59365			0
24/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.08469	0.08588			0
24/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.60059	0.60178			0
24/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
24/12/2019	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