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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 27/12/2019 TO: 27/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
27/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
27/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
27/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29910	1.29910			0
27/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00000	0.00000			0
27/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.58568	0.58788			0
27/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.00028	0.00248			0
27/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.53600	0.53943			0
27/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.00060	0.00403			0
27/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00000	0.00001			0
27/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42460	1.42461			0
27/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
27/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
27/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
27/12/2019	\$ / 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
27/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
27/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30638	1.30763			0
27/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00398	0.00523			0
27/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
27/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.44083	0.44972			0
27/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.32573	0.33462			0
27/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
27/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.33452	1.33700			0
27/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.02392	0.02640			0
27/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01591	3.01591			0
27/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00001	0.00001			0
27/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96995	1.97053			0
27/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00405	0.00463			0
27/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87196	1.87274			0
27/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00606	0.00684			0
27/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74576	1.74689			0
27/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00986	0.01099			0
27/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.20162	1.20520			0
27/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.05572	0.05930			0
27/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.00943	1.01420			0
27/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.09353	0.09830			0
27/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.72484	0.73152			0
27/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.19894	0.20562			0
27/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.65562	0.66274			0
27/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.23972	0.24684			0
27/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.56890	0.57651			0
27/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.30300	0.31061			0
27/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.20696	0.21440			0
27/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.89106	0.89850			0
27/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.20460	0.21202			0
27/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.89870	0.90612			0
27/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.20227	0.20966			0
27/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.90637	0.91376			0
27/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.06422	0.06866			0
27/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.73832	1.74276			0
27/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.04958	0.05341			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.93369	1.93751			0
27/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.03733	0.04054			0
27/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.15143	2.15464			0
27/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01599	0.01782			0
27/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.82009	2.82192			0
27/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01333	0.01494			0
27/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96743	2.96904			0
27/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
27/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.37081	1.37381			0
27/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.05361	0.05661			0
27/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
27/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.40214	1.40533			0
27/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.08344	0.08663			0
27/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
27/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.45720	1.46045			0
27/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.12120	0.12445			0
27/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
27/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19777	3.19793			0
27/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00197	0.00213			0
27/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.10933	1.11381			0
27/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.26353	0.26801			0
27/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.62626	0.63210			0
27/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.69046	0.69630			0
27/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.62213	0.62797			0
27/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.69633	0.70217			0
27/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.61801	0.62386			0
27/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.70221	0.70806			0
27/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.14949	0.15360			0
27/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.31369	2.31780			0
27/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
27/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.67569	0.68100			0
27/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.85889	0.86420			0
27/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
27/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.81748	0.82231			0
27/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.87708	0.88191			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.81343	0.81826			0
27/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.88303	0.88786			0
27/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.80939	0.81423			0
27/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.88899	0.89383			0
27/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
27/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.56343	0.57107			0
27/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.30753	0.31517			0
27/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.55800	0.56567			0
27/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.31210	0.31977			0
27/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.55261	0.56030			0
27/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.31671	0.32440			0
27/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
27/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.86077	0.86962			0
27/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.28557	0.29442			0
27/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.27982	0.28912			0
27/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.99462	1.00392			0
27/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.27709	0.28636			0
27/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	1.00189	1.01116			0
27/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.27437	0.28362			0
27/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	1.00917	1.01842			0
27/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
27/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.76485	0.77218			0
27/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.89195	0.89928			0
27/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.76060	0.76793			0
27/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.89770	0.90503			0
27/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.75636	0.76370			0
27/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.90346	0.91080			0
27/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
27/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.02276	1.02892			0
27/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.14236	1.14852			0
27/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.01852	1.02468			0
27/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.14812	1.15428			0
27/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.01429	1.02045			0
27/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.15389	1.16005			0
27/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
27/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00863	0.00869			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00143	0.00149			0
27/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00334	0.00342			0
27/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00614	0.00622			0
27/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00104	0.00110			0
27/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01384	0.01390			0
27/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
27/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.52393	0.53414			0
27/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.19653	0.20674			0
27/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.37986	0.39114			0
27/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.31246	0.32374			0
27/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.33742	0.34885			0
27/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.36002	0.37145			0
27/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.30700	0.31846			0
27/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.39960	0.41105			0
27/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
27/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.11331	0.11947			0
27/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.46701	1.47317			0
27/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.11206	0.11818			0
27/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.47576	1.48188			0
27/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.11082	0.11691			0
27/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.48452	1.49061			0
27/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
27/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.09004	0.09372			0
27/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.53684	0.54052			0
27/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.08800	0.09166			0
27/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.54480	0.54846			0
27/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.08600	0.08963			0
27/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.55280	0.55643			0
27/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
27/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.10651	0.11085			0
27/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.62621	0.63055			0
27/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.10446	0.10877			0
27/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.63416	0.63847			0
27/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.10244	0.10672			0
27/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.64214	0.64642			0
27/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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27/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.07540	0.08025			0
27/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.61800	1.62285			0
27/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.07447	0.07928			0
27/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.62707	1.63188			0
27/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.07355	0.07833			0
27/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.63615	1.64093			0
27/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
27/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00313	0.00344			0
27/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30813	0.30844			0
27/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00280	0.00309			0
27/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31780	0.31809			0
27/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00251	0.00278			0
27/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32751	0.32778			0
27/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
27/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
27/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.08479	0.08845			0
27/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.58069	0.58435			0
27/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.08292	0.08655			0
27/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.58882	0.59245			0
27/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.08109	0.08469			0
27/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.59699	0.60059			0
27/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
27/12/2019	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