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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 31/12/2019 TO: 31/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
31/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
31/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29910	1.29910			0
31/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.58540	0.58540			0
31/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.53540	0.53540			0
31/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42460	1.42460			0
31/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
31/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
31/12/2019	\$ / 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
31/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
31/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30499	1.30531			0
31/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00259	0.00291			0
31/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
31/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.42865	0.43173			0
31/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.31355	0.31663			0
31/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
31/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.33132	1.33211			0
31/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.02072	0.02151			0
31/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
31/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01591	3.01591			0
31/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00001	0.00001			0
31/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96924	1.96941			0
31/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00334	0.00351			0
31/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87098	1.87122			0
31/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00508	0.00532			0
31/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74434	1.74468			0
31/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00844	0.00878			0
31/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.19688	1.19806			0
31/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.05098	0.05216			0
31/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.00305	1.00465			0
31/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.08715	0.08874			0
31/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.71579	0.71807			0
31/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.18989	0.19217			0
31/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.64595	0.64838			0
31/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.23005	0.23248			0
31/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.55854	0.56115			0
31/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.29264	0.29525			0
31/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.19689	0.19942			0
31/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.88099	0.88352			0
31/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.19457	0.19709			0
31/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.88867	0.89119			0
31/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.19227	0.19478			0
31/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.89637	0.89888			0
31/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.05838	0.05983			0
31/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.73248	1.73393			0
31/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.04460	0.04583			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.92870	1.92993			0
31/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.03317	0.03419			0
31/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.14727	2.14829			0
31/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01369	0.01425			0
31/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81779	2.81835			0
31/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01132	0.01181			0
31/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96542	2.96591			0
31/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
31/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.36686	1.36784			0
31/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04966	0.05064			0
31/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
31/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.39790	1.39895			0
31/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.07920	0.08025			0
31/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
31/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.45287	1.45395			0
31/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.11687	0.11795			0
31/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
31/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19756	3.19761			0
31/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00176	0.00181			0
31/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.10330	1.10481			0
31/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.25750	0.25901			0
31/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.61840	0.62037			0
31/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.68260	0.68457			0
31/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.61426	0.61623			0
31/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.68846	0.69043			0
31/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.61014	0.61211			0
31/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.69434	0.69631			0
31/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.14403	0.14539			0
31/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.30823	2.30959			0
31/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
31/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.66856	0.67035			0
31/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.85176	0.85355			0
31/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
31/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.81100	0.81263			0
31/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.87060	0.87223			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.80695	0.80857			0
31/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.87655	0.87817			0
31/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.80290	0.80453			0
31/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.88250	0.88413			0
31/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
31/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.55303	0.55566			0
31/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.29713	0.29976			0
31/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.54757	0.55020			0
31/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.30167	0.30430			0
31/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.54214	0.54479			0
31/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.30624	0.30889			0
31/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
31/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.84876	0.85178			0
31/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.27356	0.27658			0
31/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.26721	0.27039			0
31/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.98201	0.98519			0
31/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.26452	0.26768			0
31/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.98932	0.99248			0
31/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.26184	0.26500			0
31/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.99664	0.99980			0
31/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
31/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.75498	0.75746			0
31/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.88208	0.88456			0
31/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.75072	0.75320			0
31/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.88782	0.89030			0
31/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.74648	0.74896			0
31/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.89358	0.89606			0
31/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
31/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.01449	1.01656			0
31/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.13409	1.13616			0
31/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.01025	1.01232			0
31/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.13985	1.14192			0
31/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.00602	1.00809			0
31/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.14562	1.14769			0
31/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
31/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00855	0.00857			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00135	0.00137			0
31/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00323	0.00325			0
31/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00603	0.00605			0
31/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00097	0.00098			0
31/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01377	0.01378			0
31/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
31/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.50986	0.51343			0
31/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.18246	0.18603			0
31/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.36422	0.36820			0
31/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.29682	0.30080			0
31/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.32158	0.32561			0
31/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.34418	0.34821			0
31/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.29111	0.29515			0
31/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.38371	0.38775			0
31/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
31/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.10510	0.10715			0
31/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.45880	1.46085			0
31/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.10389	0.10593			0
31/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.46759	1.46963			0
31/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.10270	0.10473			0
31/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.47640	1.47843			0
31/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
31/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.08507	0.08632			0
31/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.53187	0.53312			0
31/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.08307	0.08431			0
31/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.53987	0.54111			0
31/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.08112	0.08235			0
31/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.54792	0.54915			0
31/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
31/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.10067	0.10214			0
31/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.62037	0.62184			0
31/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.09866	0.10011			0
31/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.62836	0.62981			0
31/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.09668	0.09813			0
31/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.63638	0.63783			0
31/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

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31/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.06900	0.07060			0
31/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.61160	1.61320			0
31/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.06812	0.06970			0
31/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.62072	1.62230			0
31/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.06724	0.06881			0
31/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.62984	1.63141			0
31/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
31/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00273	0.00283			0
31/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30773	0.30783			0
31/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00244	0.00253			0
31/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31744	0.31753			0
31/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00217	0.00226			0
31/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32717	0.32726			0
31/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
31/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
31/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.07986	0.08110			0
31/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.57576	0.57700			0
31/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.07804	0.07926			0
31/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.58394	0.58516			0
31/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.07625	0.07747			0
31/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.59215	0.59337			0
31/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
31/12/2019	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