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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 07/01/2020 TO: 07/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
07/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30331	1.30349			0
07/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00091	0.00109			0
07/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
07/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.40631	0.40959			0
07/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.29121	0.29449			0
07/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
07/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32611	1.32682			0
07/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01551	0.01622			0
07/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
07/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
07/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
07/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96818	1.96832			0
07/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00228	0.00242			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86949	1.86968			0
07/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00359	0.00378			0
07/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74210	1.74240			0
07/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00620	0.00650			0
07/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.18874	1.18989			0
07/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.04284	0.04399			0
07/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.99185	0.99346			0
07/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.07595	0.07756			0
07/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.69952	0.70188			0
07/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.17362	0.17598			0
07/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.62849	0.63103			0
07/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.21259	0.21513			0
07/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.53978	0.54251			0
07/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.27388	0.27661			0
07/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.17884	0.18145			0
07/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.86294	0.86555			0
07/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.17659	0.17919			0
07/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.87069	0.87329			0
07/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.17436	0.17695			0
07/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.87846	0.88105			0
07/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.04843	0.04983			0
07/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.72253	1.72393			0
07/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.03621	0.03737			0
07/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.92031	1.92147			0
07/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.02628	0.02723			0
07/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.14038	2.14133			0
07/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01006	0.01055			0
07/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81416	2.81465			0
07/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00818	0.00860			0
07/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96228	2.96270			0
07/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
07/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.36006	1.36102			0
07/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04286	0.04382			0
07/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
07/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.39051	1.39156			0
07/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.07181	0.07286			0
07/01/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.44527	1.44636			0
07/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.10927	0.11036			0
07/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
07/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19723	3.19728			0
07/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00143	0.00148			0
07/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.09265	1.09418			0
07/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.24685	0.24838			0
07/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.60440	0.60642			0
07/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.66860	0.67062			0
07/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.60025	0.60227			0
07/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.67445	0.67647			0
07/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.59612	0.59814			0
07/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.68032	0.68234			0
07/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.13449	0.13585			0
07/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.29869	2.30005			0
07/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
07/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.65592	0.65774			0
07/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.83912	0.84094			0
07/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
07/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.79954	0.80119			0
07/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.85915	0.86079			0
07/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.79548	0.79713			0
07/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.86508	0.86673			0
07/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.79143	0.79308			0
07/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.87103	0.87268			0
07/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
07/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.53420	0.53694			0
07/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.27830	0.28104			0
07/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.52867	0.53142			0
07/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.28277	0.28552			0
07/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.52317	0.52593			0
07/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.28727	0.29003			0
07/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
07/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.82711	0.83026			0
07/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.25191	0.25506			0
07/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.24456	0.24784			0

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07/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.95936	0.96264			0
07/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.24193	0.24520			0
07/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.96673	0.97000			0
07/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.23932	0.24259			0
07/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.97412	0.97739			0
07/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
07/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.73740	0.73994			0
07/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.86450	0.86704			0
07/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.73314	0.73567			0
07/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.87024	0.87277			0
07/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.72890	0.73143			0
07/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.87600	0.87853			0
07/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
07/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.99987	1.00197			0
07/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.11947	1.12157			0
07/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.99562	0.99772			0
07/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.12522	1.12732			0
07/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.99138	0.99349			0
07/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.13098	1.13309			0
07/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
07/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00841	0.00843			0
07/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00121	0.00123			0
07/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00302	0.00305			0
07/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00582	0.00585			0
07/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00083	0.00085			0
07/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01363	0.01365			0
07/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
07/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.48378	0.48763			0
07/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.15638	0.16023			0
07/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.33489	0.33925			0
07/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.26749	0.27185			0
07/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.29186	0.29628			0
07/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.31446	0.31888			0
07/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.26135	0.26577			0
07/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.35395	0.35837			0
07/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.09077	0.09281			0
07/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.44447	1.44651			0
07/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.08964	0.09167			0
07/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.45334	1.45537			0
07/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.08854	0.09055			0
07/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.46224	1.46425			0
07/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
07/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.07622	0.07750			0
07/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.52302	0.52430			0
07/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.07431	0.07557			0
07/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.53111	0.53237			0
07/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.07244	0.07369			0
07/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.53924	0.54049			0
07/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
07/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.09025	0.09175			0
07/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.60995	0.61145			0
07/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.08833	0.08982			0
07/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.61803	0.61952			0
07/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.08644	0.08791			0
07/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.62614	0.62761			0
07/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
07/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.05800	0.05956			0
07/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.60060	1.60216			0
07/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.05720	0.05874			0
07/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.60980	1.61134			0
07/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.05641	0.05793			0
07/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.61901	1.62054			0
07/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
07/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00209	0.00218			0
07/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30709	0.30718			0
07/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00185	0.00193			0
07/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31685	0.31693			0
07/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00163	0.00170			0
07/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32663	0.32670			0
07/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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07/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
07/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.07112	0.07237			0
07/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.56702	0.56827			0
07/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.06938	0.07062			0
07/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.57528	0.57652			0
07/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.06768	0.06892			0
07/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.58358	0.58482			0
07/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
07/01/2020	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>