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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 09/09/2020 TO: 09/09/2020

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Spot<br>Rate | ZAR<br>Converted<br>Amount | Open<br>Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 09/09/2020 | \$ / R On 14-September-20 |        |              | Foreign Exchange Future | 15.28040  | 15.28040                        |              |                            | 0                |
| 09/09/2020 | \$ / R On 14-September-20 | 15.34  | C            | Foreign Exchange Future | 0.08970   | 0.10067                         |              |                            | 0                |
| 09/09/2020 | \$ / R On 14-September-20 | 15.34  | P            | Foreign Exchange Future | 0.14930   | 0.16027                         |              |                            | 0                |
| 09/09/2020 | \$ / R On 14-September-20 | 15.35  | C            | Foreign Exchange Future | 0.08568   | 0.09658                         |              |                            | 0                |
| 09/09/2020 | \$ / R On 14-September-20 | 15.35  | P            | Foreign Exchange Future | 0.15528   | 0.16618                         |              |                            | 0                |
| 09/09/2020 | \$ / R On 14-September-20 | 15.36  | C            | Foreign Exchange Future | 0.08179   | 0.09262                         |              |                            | 0                |
| 09/09/2020 | \$ / R On 14-September-20 | 15.36  | P            | Foreign Exchange Future | 0.16139   | 0.17222                         |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  |        |              | Foreign Exchange Future | 20.17040  | 20.17040                        |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  | 20.29  | C            | Foreign Exchange Future | 0.09726   | 0.11088                         |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  | 20.29  | P            | Foreign Exchange Future | 0.21686   | 0.23048                         |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  | 20.30  | C            | Foreign Exchange Future | 0.09364   | 0.10716                         |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  | 20.30  | P            | Foreign Exchange Future | 0.22324   | 0.23676                         |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  | 20.31  | C            | Foreign Exchange Future | 0.09012   | 0.10353                         |              |                            | 0                |
| 09/09/2020 | £ / R On 14-September-20  | 20.31  | P            | Foreign Exchange Future | 0.22972   | 0.24313                         |              |                            | 0                |

| Date | Contract Details | Strike | Call/<br>Put | Product | MTM Price | Previous Day's<br>Closing Price | Spot<br>Rate | ZAR<br>Converted<br>Amount | Open<br>Interest |
|------|------------------|--------|--------------|---------|-----------|---------------------------------|--------------|----------------------------|------------------|
|------|------------------|--------|--------------|---------|-----------|---------------------------------|--------------|----------------------------|------------------|

|                       |  |      |
|-----------------------|--|------|
| Futures Open Interest |  | 0.00 |
| Options Open Interest |  | 0.00 |
| Total                 |  | 0.00 |