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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 08/01/2020 TO: 08/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
08/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30315	1.30331			0
08/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00075	0.00091			0
08/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
08/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.40300	0.40631			0
08/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.28790	0.29121			0
08/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
08/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32540	1.32611			0
08/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01480	0.01551			0
08/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
08/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
08/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
08/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96804	1.96818			0
08/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00214	0.00228			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86930	1.86949			0
08/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00340	0.00359			0
08/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74181	1.74210			0
08/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00591	0.00620			0
08/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.18760	1.18874			0
08/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.04170	0.04284			0
08/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.99025	0.99185			0
08/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.07435	0.07595			0
08/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.69715	0.69952			0
08/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.17125	0.17362			0
08/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.62594	0.62849			0
08/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.21004	0.21259			0
08/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.53703	0.53978			0
08/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.27113	0.27388			0
08/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.17622	0.17884			0
08/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.86032	0.86294			0
08/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.17398	0.17659			0
08/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.86808	0.87069			0
08/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.17176	0.17436			0
08/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.87586	0.87846			0
08/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.04705	0.04843			0
08/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.72115	1.72253			0
08/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.03505	0.03621			0
08/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.91915	1.92031			0
08/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.02534	0.02628			0
08/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13944	2.14038			0
08/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00959	0.01006			0
08/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81369	2.81416			0
08/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00778	0.00818			0
08/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96188	2.96228			0
08/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
08/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35910	1.36006			0
08/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04190	0.04286			0
08/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
08/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38946	1.39051			0
08/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.07076	0.07181			0
08/01/2020	\$ / 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
08/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.44419	1.44527			0
08/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.10819	0.10927			0
08/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
08/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19719	3.19723			0
08/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00139	0.00143			0
08/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.09111	1.09265			0
08/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.24531	0.24685			0
08/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.60237	0.60440			0
08/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.66657	0.66860			0
08/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.59822	0.60025			0
08/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.67242	0.67445			0
08/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.59409	0.59612			0
08/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.67829	0.68032			0
08/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.13313	0.13449			0
08/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.29733	2.29869			0
08/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
08/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.65410	0.65592			0
08/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.83730	0.83912			0
08/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
08/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.79790	0.79954			0
08/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.85750	0.85915			0
08/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.79383	0.79548			0
08/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.86343	0.86508			0
08/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.78978	0.79143			0
08/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.86938	0.87103			0
08/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
08/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.53144	0.53420			0
08/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.27554	0.27830			0
08/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.52589	0.52867			0
08/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.27999	0.28277			0
08/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.52039	0.52317			0
08/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.28449	0.28727			0
08/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
08/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.82395	0.82711			0
08/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.24875	0.25191			0
08/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.24125	0.24456			0

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08/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.95605	0.95936			0
08/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.23864	0.24193			0
08/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.96344	0.96673			0
08/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.23604	0.23932			0
08/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.97084	0.97412			0
08/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
08/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.73486	0.73740			0
08/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.86196	0.86450			0
08/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.73060	0.73314			0
08/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.86770	0.87024			0
08/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.72635	0.72890			0
08/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.87345	0.87600			0
08/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
08/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.99776	0.99987			0
08/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.11736	1.11947			0
08/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.99351	0.99562			0
08/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.12311	1.12522			0
08/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.98928	0.99138			0
08/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.12888	1.13098			0
08/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
08/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00839	0.00841			0
08/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00119	0.00121			0
08/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00299	0.00302			0
08/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00579	0.00582			0
08/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00081	0.00083			0
08/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01361	0.01363			0
08/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
08/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.47989	0.48378			0
08/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.15249	0.15638			0
08/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.33047	0.33489			0
08/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.26307	0.26749			0
08/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.28737	0.29186			0
08/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.30997	0.31446			0
08/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.25686	0.26135			0
08/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.34946	0.35395			0
08/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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08/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.08873	0.09077			0
08/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.44243	1.44447			0
08/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.08762	0.08964			0
08/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.45132	1.45334			0
08/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.08652	0.08854			0
08/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.46022	1.46224			0
08/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
08/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.07494	0.07622			0
08/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.52174	0.52302			0
08/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.07304	0.07431			0
08/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.52984	0.53111			0
08/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.07119	0.07244			0
08/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.53799	0.53924			0
08/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
08/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.08875	0.09025			0
08/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.60845	0.60995			0
08/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.08683	0.08833			0
08/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.61653	0.61803			0
08/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.08496	0.08644			0
08/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.62466	0.62614			0
08/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
08/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.05646	0.05800			0
08/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.59906	1.60060			0
08/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.05567	0.05720			0
08/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.60827	1.60980			0
08/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.05489	0.05641			0
08/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.61749	1.61901			0
08/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
08/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00200	0.00209			0
08/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30700	0.30709			0
08/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00177	0.00185			0
08/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31677	0.31685			0
08/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00156	0.00163			0
08/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32656	0.32663			0
08/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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08/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
08/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.06985	0.07112			0
08/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.56575	0.56702			0
08/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.06813	0.06938			0
08/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.57403	0.57528			0
08/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.06645	0.06768			0
08/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.58235	0.58358			0
08/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
08/01/2020	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>