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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 09/01/2020 TO: 09/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
09/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30301	1.30315			0
09/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00061	0.00075			0
09/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
09/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.39966	0.40300			0
09/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.28456	0.28790			0
09/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
09/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.32471	1.32540			0
09/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.01411	0.01480			0
09/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
09/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
09/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
09/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96792	1.96804			0
09/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00202	0.00214			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86911	1.86930			0
09/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00321	0.00340			0
09/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74152	1.74181			0
09/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00562	0.00591			0
09/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.18646	1.18760			0
09/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.04056	0.04170			0
09/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.98865	0.99025			0
09/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.07275	0.07435			0
09/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.69477	0.69715			0
09/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.16887	0.17125			0
09/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.62337	0.62594			0
09/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.20747	0.21004			0
09/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.53426	0.53703			0
09/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.26836	0.27113			0
09/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.17358	0.17622			0
09/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.85768	0.86032			0
09/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.17135	0.17398			0
09/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.86545	0.86808			0
09/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.16915	0.17176			0
09/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.87325	0.87586			0
09/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.04567	0.04705			0
09/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.71977	1.72115			0
09/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.03390	0.03505			0
09/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.91800	1.91915			0
09/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.02442	0.02534			0
09/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13852	2.13944			0
09/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00912	0.00959			0
09/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81322	2.81369			0
09/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00738	0.00778			0
09/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96148	2.96188			0
09/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
09/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35815	1.35910			0
09/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.04095	0.04190			0
09/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
09/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38841	1.38946			0
09/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.06971	0.07076			0
09/01/2020	\$ / 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
09/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.44310	1.44419			0
09/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.10710	0.10819			0
09/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
09/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19715	3.19719			0
09/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00135	0.00139			0
09/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.08957	1.09111			0
09/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.24377	0.24531			0
09/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.60034	0.60237			0
09/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.66454	0.66657			0
09/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.59619	0.59822			0
09/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.67039	0.67242			0
09/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.59205	0.59409			0
09/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.67625	0.67829			0
09/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.13177	0.13313			0
09/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.29597	2.29733			0
09/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
09/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.65227	0.65410			0
09/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.83547	0.83730			0
09/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
09/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.79624	0.79790			0
09/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.85584	0.85750			0
09/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.79217	0.79383			0
09/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.86177	0.86343			0
09/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.78812	0.78978			0
09/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.86772	0.86938			0
09/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
09/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.52866	0.53144			0
09/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.27276	0.27554			0
09/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.52310	0.52589			0
09/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.27720	0.27999			0
09/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.51758	0.52039			0
09/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.28168	0.28449			0
09/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
09/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.82077	0.82395			0
09/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.24557	0.24875			0
09/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.23793	0.24125			0

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09/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.95273	0.95605			0
09/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.23533	0.23864			0
09/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.96013	0.96344			0
09/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.23275	0.23604			0
09/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.96755	0.97084			0
09/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
09/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.73231	0.73486			0
09/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.85941	0.86196			0
09/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.72804	0.73060			0
09/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.86514	0.86770			0
09/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.72380	0.72635			0
09/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.87090	0.87345			0
09/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
09/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.99565	0.99776			0
09/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.11525	1.11736			0
09/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.99140	0.99351			0
09/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.12100	1.12311			0
09/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.98717	0.98928			0
09/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.12677	1.12888			0
09/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
09/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00837	0.00839			0
09/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00117	0.00119			0
09/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00296	0.00299			0
09/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00576	0.00579			0
09/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00080	0.00081			0
09/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01360	0.01361			0
09/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
09/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.47594	0.47989			0
09/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.14854	0.15249			0
09/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.32597	0.33047			0
09/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.25857	0.26307			0
09/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.28282	0.28737			0
09/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.30542	0.30997			0
09/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.25230	0.25686			0
09/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.34490	0.34946			0
09/01/2020	€ / 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
09/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.08669	0.08873			0
09/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.44039	1.44243			0
09/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.08559	0.08762			0
09/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.44929	1.45132			0
09/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.08451	0.08652			0
09/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.45821	1.46022			0
09/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
09/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.07366	0.07494			0
09/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.52046	0.52174			0
09/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.07177	0.07304			0
09/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.52857	0.52984			0
09/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.06993	0.07119			0
09/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.53673	0.53799			0
09/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
09/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.08723	0.08875			0
09/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.60693	0.60845			0
09/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.08533	0.08683			0
09/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.61503	0.61653			0
09/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.08347	0.08496			0
09/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.62317	0.62466			0
09/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
09/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.05492	0.05646			0
09/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.59752	1.59906			0
09/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.05414	0.05567			0
09/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.60674	1.60827			0
09/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.05337	0.05489			0
09/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.61597	1.61749			0
09/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
09/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00192	0.00200			0
09/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30692	0.30700			0
09/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00169	0.00177			0
09/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31669	0.31677			0
09/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00149	0.00156			0
09/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32649	0.32656			0
09/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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09/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
09/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.06859	0.06985			0
09/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.56449	0.56575			0
09/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.06688	0.06813			0
09/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.57278	0.57403			0
09/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.06521	0.06645			0
09/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.58111	0.58235			0
09/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
09/01/2020	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