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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 06/05/2020 TO: 06/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
06/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33781	1.33809			0
06/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00181	0.00209			0
06/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
06/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
06/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
06/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.88397	0.88578			0
06/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.03817	0.03998			0
06/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.27781	0.28194			0
06/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.34201	0.34614			0
06/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.27350	0.27763			0
06/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.34770	0.35183			0
06/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.26923	0.27336			0
06/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.35343	0.35756			0
06/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00384	0.00425			0
06/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16804	2.16845			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
06/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.38987	0.39269			0
06/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.57307	0.57589			0
06/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
06/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.56979	0.57207			0
06/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.62939	0.63167			0
06/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.56555	0.56783			0
06/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.63515	0.63743			0
06/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.56133	0.56361			0
06/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.64093	0.64321			0
06/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
06/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.32793	0.33309			0
06/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.45503	0.46019			0
06/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.32370	0.32886			0
06/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.46080	0.46596			0
06/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.31951	0.32466			0
06/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.46661	0.47176			0
06/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
06/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.70671	0.70962			0
06/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.82631	0.82922			0
06/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.70238	0.70529			0
06/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.83198	0.83489			0
06/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.69807	0.70097			0
06/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.83767	0.84057			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00