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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 11/05/2020 TO: 11/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
11/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33675	1.33732			0
11/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00075	0.00132			0
11/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
11/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
11/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
11/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.87512	0.88039			0
11/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.02932	0.03459			0
11/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.25627	0.26938			0
11/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.32047	0.33358			0
11/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.25196	0.26506			0
11/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.32616	0.33926			0
11/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.24770	0.26080			0
11/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.33190	0.34500			0
11/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00215	0.00310			0
11/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16635	2.16730			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
11/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.37550	0.38417			0
11/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.55870	0.56737			0
11/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
11/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.55827	0.56521			0
11/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.61787	0.62481			0
11/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.55402	0.56096			0
11/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.62362	0.63056			0
11/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.54979	0.55674			0
11/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.62939	0.63634			0
11/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
11/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.30100	0.31739			0
11/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.42810	0.44449			0
11/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.29679	0.31316			0
11/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.43389	0.45026			0
11/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.29263	0.30898			0
11/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.43973	0.45608			0
11/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
11/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.69201	0.70087			0
11/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.81161	0.82047			0
11/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.68768	0.69653			0
11/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.81728	0.82613			0
11/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.68336	0.69222			0
11/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.82296	0.83182			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>