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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 12/05/2020 TO: 12/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
12/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33660	1.33675			0
12/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00060	0.00075			0
12/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
12/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
12/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
12/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.87340	0.87512			0
12/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.02760	0.02932			0
12/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.25177	0.25627			0
12/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.31597	0.32047			0
12/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.24745	0.25196			0
12/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.32165	0.32616			0
12/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.24320	0.24770			0
12/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.32740	0.33190			0
12/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00188	0.00215			0
12/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16608	2.16635			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
12/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.37257	0.37550			0
12/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.55577	0.55870			0
12/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
12/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.55593	0.55827			0
12/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.61553	0.61787			0
12/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.55168	0.55402			0
12/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.62128	0.62362			0
12/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.54745	0.54979			0
12/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.62705	0.62939			0
12/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
12/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.29537	0.30100			0
12/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.42247	0.42810			0
12/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.29117	0.29679			0
12/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.42827	0.43389			0
12/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.28702	0.29263			0
12/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.43412	0.43973			0
12/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
12/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.68904	0.69201			0
12/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.80864	0.81161			0
12/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.68470	0.68768			0
12/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.81430	0.81728			0
12/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.68038	0.68336			0
12/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.81998	0.82296			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>