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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
05/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
05/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
05/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84604	0.84626			0
05/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00024	0.00046			0
05/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.10468	0.11380			0
05/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.16888	0.17800			0
05/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.10064	0.10971			0
05/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.17484	0.18391			0
05/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.09670	0.10573			0
05/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.18090	0.18993			0
05/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			0
05/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			0
05/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
05/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.29570	0.29920			0
05/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.47890	0.48240			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
05/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.49685	0.49944			0
05/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.55645	0.55904			0
05/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.49256	0.49516			0
05/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.56216	0.56476			0
05/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.48830	0.49089			0
05/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.56790	0.57049			0
05/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
05/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.11286	0.12404			0
05/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.23996	0.25114			0
05/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.10918	0.12029			0
05/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.24628	0.25739			0
05/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.10559	0.11662			0
05/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.25269	0.26372			0
05/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
05/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.61369	0.61700			0
05/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.73329	0.73660			0
05/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.60934	0.61265			0
05/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.73894	0.74225			0
05/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.60502	0.60833			0
05/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.74462	0.74793			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00