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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
05/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33809	1.33839			0
05/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00209	0.00239			0
05/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
05/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
05/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
05/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.88578	0.88760			0
05/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.03998	0.04180			0
05/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.28194	0.28602			0
05/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.34614	0.35022			0
05/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.27763	0.28170			0
05/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.35183	0.35590			0
05/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.27336	0.27743			0
05/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.35756	0.36163			0
05/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00425	0.00467			0
05/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16845	2.16887			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
05/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.39269	0.39550			0
05/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.57589	0.57870			0
05/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
05/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.57207	0.57434			0
05/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.63167	0.63394			0
05/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.56783	0.57010			0
05/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.63743	0.63970			0
05/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.56361	0.56589			0
05/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.64321	0.64549			0
05/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
05/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.33309	0.33819			0
05/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.46019	0.46529			0
05/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.32886	0.33395			0
05/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.46596	0.47105			0
05/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.32466	0.32975			0
05/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.47176	0.47685			0
05/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
05/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.70962	0.71251			0
05/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.82922	0.83211			0
05/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.70529	0.70818			0
05/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.83489	0.83778			0
05/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.70097	0.70387			0
05/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.84057	0.84347			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00