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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 13/05/2020 TO: 13/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
13/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33647	1.33660			0
13/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00047	0.00060			0
13/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
13/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
13/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
13/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.87171	0.87340			0
13/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.02591	0.02760			0
13/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.24719	0.25177			0
13/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.31139	0.31597			0
13/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.24288	0.24745			0
13/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.31708	0.32165			0
13/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.23862	0.24320			0
13/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.32282	0.32740			0
13/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00163	0.00188			0
13/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16583	2.16608			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
13/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.36962	0.37257			0
13/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.55282	0.55577			0
13/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
13/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.55359	0.55593			0
13/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.61319	0.61553			0
13/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.54934	0.55168			0
13/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.61894	0.62128			0
13/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.54511	0.54745			0
13/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.62471	0.62705			0
13/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
13/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.28966	0.29537			0
13/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.41676	0.42247			0
13/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.28546	0.29117			0
13/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.42256	0.42827			0
13/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.28131	0.28702			0
13/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.42841	0.43412			0
13/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
13/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.68605	0.68904			0
13/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.80565	0.80864			0
13/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.68171	0.68470			0
13/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.81131	0.81430			0
13/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.67739	0.68038			0
13/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.81699	0.81998			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00