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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 15/05/2020 TO: 15/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
15/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33627	1.33637			0
15/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00027	0.00037			0
15/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
15/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
15/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
15/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.86838	0.87003			0
15/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.02258	0.02423			0
15/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.23780	0.24254			0
15/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.30200	0.30674			0
15/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.23349	0.23823			0
15/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.30769	0.31243			0
15/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.22924	0.23397			0
15/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.31344	0.31817			0
15/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00119	0.00140			0
15/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16539	2.16560			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
15/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.36367	0.36665			0
15/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.54687	0.54985			0
15/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
15/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.54888	0.55124			0
15/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.60848	0.61084			0
15/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.54462	0.54699			0
15/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.61422	0.61659			0
15/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.54039	0.54275			0
15/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.61999	0.62235			0
15/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
15/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.27793	0.28385			0
15/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.40503	0.41095			0
15/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.27375	0.27966			0
15/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.41085	0.41676			0
15/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.26962	0.27551			0
15/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.41672	0.42261			0
15/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
15/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.68004	0.68305			0
15/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.79964	0.80265			0
15/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.67570	0.67871			0
15/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.80530	0.80831			0
15/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.67138	0.67439			0
15/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.81098	0.81399			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>