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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 08/05/2020 TO: 08/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
08/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33732	1.33756			0
08/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00132	0.00156			0
08/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
08/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
08/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
08/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.88039	0.88217			0
08/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.03459	0.03637			0
08/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.26938	0.27363			0
08/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.33358	0.33783			0
08/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.26506	0.26931			0
08/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.33926	0.34351			0
08/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.26080	0.26504			0
08/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.34500	0.34924			0
08/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00310	0.00346			0
08/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16730	2.16766			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
08/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.38417	0.38703			0
08/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.56737	0.57023			0
08/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
08/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.56521	0.56751			0
08/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.62481	0.62711			0
08/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.56096	0.56326			0
08/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.63056	0.63286			0
08/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.55674	0.55904			0
08/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.63634	0.63864			0
08/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
08/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.31739	0.32269			0
08/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.44449	0.44979			0
08/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.31316	0.31847			0
08/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.45026	0.45557			0
08/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.30898	0.31428			0
08/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.45608	0.46138			0
08/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
08/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.70087	0.70379			0
08/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.82047	0.82339			0
08/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.69653	0.69946			0
08/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.82613	0.82906			0
08/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.69222	0.69515			0
08/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.83182	0.83475			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00