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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 18/05/2020 TO: 18/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
18/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
18/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33609	1.33627			
18/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00009	0.00027			
18/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
18/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
18/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
18/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.86360	0.86838			
18/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.01780	0.02258			
18/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.22307	0.23780			
18/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.28727	0.30200			
18/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.21877	0.23349			
18/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.29297	0.30769			
18/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.21454	0.22924			
18/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.29874	0.31344			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00069	0.00119			
18/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16489	2.16539			
18/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
18/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.35459	0.36367			
18/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.53779	0.54687			
18/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
18/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.54174	0.54888			
18/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.60134	0.60848			
18/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.53748	0.54462			
18/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.60708	0.61422			
18/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.53324	0.54039			
18/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.61284	0.61999			
18/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
18/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.25956	0.27793			
18/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.38666	0.40503			
18/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.25540	0.27375			
18/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.39250	0.41085			
18/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.25129	0.26962			
18/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.39839	0.41672			
18/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
18/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.67093	0.68004			
18/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.79053	0.79964			
18/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.66659	0.67570			
18/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.79619	0.80530			
18/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.66227	0.67138			
18/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.80187	0.81098			

Futures Open Interest

Options Open Interest

Total

0.0

0.0

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