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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 28/05/2020 TO: 28/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
28/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
28/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33600	1.33600			
28/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00000	0.00000			
28/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
28/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
28/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
28/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.85066	0.85167			
28/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00486	0.00587			
28/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.16623	0.17262			
28/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.23043	0.23682			
28/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.16199	0.16838			
28/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.23619	0.24258			
28/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.15784	0.16421			
28/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.24204	0.24841			

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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
28/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00003	0.00005			
28/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16423	2.16424			
28/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
28/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.32291	0.32619			
28/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.50611	0.50939			
28/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
28/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.51726	0.51975			
28/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.57686	0.57935			
28/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.51298	0.51548			
28/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.58258	0.58508			
28/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.50873	0.51123			
28/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.58833	0.59083			
28/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
28/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.18880	0.19674			
28/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.31590	0.32384			
28/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.18479	0.19271			
28/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.32189	0.32981			
28/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.18084	0.18874			
28/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.32794	0.33584			
28/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
28/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.63971	0.64289			
28/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.75931	0.76249			
28/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.63537	0.63855			
28/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.76497	0.76815			
28/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.63104	0.63423			
28/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.77064	0.77383			

**Futures Open Interest**

**Options Open Interest**

**Total**

**0.0**

**0.0**

**0.0**