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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 29/05/2020 TO: 29/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
29/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
29/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33600	1.33600			
29/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00000	0.00000			
29/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
29/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
29/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
29/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84974	0.85066			
29/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00394	0.00486			
29/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.15962	0.16623			
29/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.22382	0.23043			
29/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.15540	0.16199			
29/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.22960	0.23619			
29/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.15125	0.15784			
29/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.23545	0.24204			

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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
29/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00002	0.00003			
29/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16422	2.16423			
29/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
29/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.31961	0.32291			
29/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.50281	0.50611			
29/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
29/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.51475	0.51726			
29/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.57435	0.57686			
29/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.51047	0.51298			
29/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.58007	0.58258			
29/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.50621	0.50873			
29/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.58581	0.58833			
29/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
29/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.18060	0.18880			
29/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.30770	0.31590			
29/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.17661	0.18479			
29/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.31371	0.32189			
29/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.17269	0.18084			
29/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.31979	0.32794			
29/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
29/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.63651	0.63971			
29/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.75611	0.75931			
29/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.63217	0.63537			
29/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.76177	0.76497			
29/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.62784	0.63104			
29/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.76744	0.77064			

Futures Open Interest

Options Open Interest

Total

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0.0

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