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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 19/05/2020 TO: 19/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
19/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
19/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33606	1.33609			
19/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00006	0.00009			
19/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
19/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
19/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
19/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.86208	0.86360			
19/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.01628	0.01780			
19/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.21797	0.22307			
19/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.28217	0.28727			
19/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.21368	0.21877			
19/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.28788	0.29297			
19/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.20944	0.21454			
19/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.29364	0.29874			

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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
19/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00056	0.00069			
19/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16476	2.16489			
19/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
19/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.35153	0.35459			
19/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.53473	0.53779			
19/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
19/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.53934	0.54174			
19/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.59894	0.60134			
19/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.53507	0.53748			
19/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.60467	0.60708			
19/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.53083	0.53324			
19/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.61043	0.61284			
19/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
19/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.25319	0.25956			
19/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.38029	0.38666			
19/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.24904	0.25540			
19/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.38614	0.39250			
19/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.24495	0.25129			
19/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.39205	0.39839			
19/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
19/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.66787	0.67093			
19/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.78747	0.79053			
19/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.66353	0.66659			
19/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.79313	0.79619			
19/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.65921	0.66227			
19/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.79881	0.80187			
<b>Futures Open Interest</b>									<b>0.0</b>
<b>Options Open Interest</b>									<b>0.0</b>
<b>Total</b>									<b>0.0</b>