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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 20/05/2020 TO: 20/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
20/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
20/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33604	1.33606			
20/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00004	0.00006			
20/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
20/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
20/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
20/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.86059	0.86208			
20/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.01479	0.01628			
20/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.21276	0.21797			
20/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.27696	0.28217			
20/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.20847	0.21368			
20/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.28267	0.28788			
20/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.20424	0.20944			
20/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.28844	0.29364			

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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
20/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00044	0.00056			
20/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16464	2.16476			
20/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
20/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.34844	0.35153			
20/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.53164	0.53473			
20/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
20/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.53693	0.53934			
20/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.59653	0.59894			
20/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.53266	0.53507			
20/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.60226	0.60467			
20/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.52842	0.53083			
20/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.60802	0.61043			
20/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
20/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.24670	0.25319			
20/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.37380	0.38029			
20/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.24256	0.24904			
20/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.37966	0.38614			
20/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.23847	0.24495			
20/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.38557	0.39205			
20/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
20/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.66479	0.66787			
20/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.78439	0.78747			
20/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.66045	0.66353			
20/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.79005	0.79313			
20/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.65613	0.65921			
20/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.79573	0.79881			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0