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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 09/06/2020 TO: 09/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
09/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
09/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
09/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84580	0.84581			0
09/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00000	0.00001			0
09/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.05956	0.07267			0
09/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.12376	0.13687			0
09/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.05588	0.06885			0
09/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.13008	0.14305			0
09/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.05236	0.06517			0
09/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.13656	0.14937			0
09/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			0
09/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			0
09/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.28135	0.28499			0
09/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.46455	0.46819			0
09/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
09/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.48634	0.48899			0
09/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.54594	0.54859			0
09/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.48205	0.48470			0
09/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.55165	0.55430			0
09/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.47778	0.48043			0
09/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.55738	0.56003			0
09/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
09/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.05842	0.07403			0
09/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.18552	0.20113			0
09/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.05531	0.07070			0
09/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.19241	0.20780			0
09/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.05233	0.06749			0
09/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.19943	0.21459			0
09/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
09/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.60029	0.60367			0
09/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.71989	0.72327			0
09/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.59595	0.59932			0
09/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.72555	0.72892			0
09/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.59162	0.59500			0
09/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.73122	0.73460			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00