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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 10/06/2020 TO: 10/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
10/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
10/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
10/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
10/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84580	0.84580			
10/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00000	0.00000			
10/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.04423	0.05956			
10/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.10843	0.12376			
10/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.04080	0.05588			
10/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.11500	0.13008			
10/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.03757	0.05236			
10/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.12177	0.13656			
10/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			
10/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			
10/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			

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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
10/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.27768	0.28135			
10/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.46088	0.46455			
10/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
10/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.48368	0.48634			
10/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.54328	0.54594			
10/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.47939	0.48205			
10/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.54899	0.55165			
10/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.47512	0.47778			
10/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.55472	0.55738			
10/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
10/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.04059	0.05842			
10/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.16769	0.18552			
10/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.03783	0.05531			
10/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.17493	0.19241			
10/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.03523	0.05233			
10/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.18233	0.19943			
10/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
10/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.59690	0.60029			
10/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.71650	0.71989			
10/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.59256	0.59595			
10/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.72216	0.72555			
10/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.58823	0.59162			
10/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.72783	0.73122			

Futures Open Interest

0.0

Options Open Interest

0.0

Total

0.0