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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 07/05/2020 TO: 07/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
07/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
07/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33756	1.33781			
07/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00156	0.00181			
07/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
07/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
07/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
07/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.88217	0.88397			
07/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.03637	0.03817			
07/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.27363	0.27781			
07/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.33783	0.34201			
07/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.26931	0.27350			
07/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.34351	0.34770			
07/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.26504	0.26923			
07/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.34924	0.35343			

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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
07/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00346	0.00384			
07/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16766	2.16804			
07/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
07/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.38703	0.38987			
07/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.57023	0.57307			
07/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
07/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.56751	0.56979			
07/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.62711	0.62939			
07/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.56326	0.56555			
07/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.63286	0.63515			
07/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.55904	0.56133			
07/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.63864	0.64093			
07/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
07/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.32269	0.32793			
07/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.44979	0.45503			
07/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.31847	0.32370			
07/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.45557	0.46080			
07/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.31428	0.31951			
07/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.46138	0.46661			
07/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
07/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.70379	0.70671			
07/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.82339	0.82631			
07/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.69946	0.70238			
07/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.82906	0.83198			
07/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.69515	0.69807			
07/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.83475	0.83767			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0