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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 02/06/2020 TO: 02/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/06/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
02/06/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33600	1.33600			
02/06/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00000	0.00000			
02/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
02/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
02/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
02/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84701	0.84754			
02/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00121	0.00174			
02/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.13051	0.13826			
02/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.19471	0.20246			
02/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.12637	0.13408			
02/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.20057	0.20828			
02/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.12231	0.13000			
02/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.20651	0.21420			

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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
02/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			
02/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			
02/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
02/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.30612	0.30954			
02/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.48932	0.49274			
02/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
02/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.50459	0.50715			
02/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.56419	0.56675			
02/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.50031	0.50287			
02/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.56991	0.57247			
02/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.49605	0.49861			
02/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.57565	0.57821			
02/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
02/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.14460	0.15416			
02/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.27170	0.28126			
02/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.14075	0.15026			
02/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.27785	0.28736			
02/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.13697	0.14644			
02/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.28407	0.29354			
02/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
02/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.62356	0.62682			
02/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.74316	0.74642			
02/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.61922	0.62248			
02/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.74882	0.75208			
02/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.61489	0.61815			
02/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.75449	0.75775			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0