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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 01/06/2020 TO: 01/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
01/06/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
01/06/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33600	1.33600			
01/06/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00000	0.00000			
01/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
01/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
01/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
01/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84754	0.84974			
01/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00174	0.00394			
01/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.13826	0.15962			
01/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.20246	0.22382			
01/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.13408	0.15540			
01/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.20828	0.22960			
01/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.13000	0.15125			
01/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.21420	0.23545			

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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
01/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00002			
01/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16422			
01/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
01/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.30954	0.31961			
01/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.49274	0.50281			
01/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
01/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.50715	0.51475			
01/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.56675	0.57435			
01/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.50287	0.51047			
01/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.57247	0.58007			
01/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.49861	0.50621			
01/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.57821	0.58581			
01/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
01/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.15416	0.18060			
01/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.28126	0.30770			
01/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.15026	0.17661			
01/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.28736	0.31371			
01/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.14644	0.17269			
01/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.29354	0.31979			
01/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
01/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.62682	0.63651			
01/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.74642	0.75611			
01/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.62248	0.63217			
01/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.75208	0.76177			
01/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.61815	0.62784			
01/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.75775	0.76744			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0