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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 03/06/2020 TO: 03/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
03/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
03/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
03/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84659	0.84701			0
03/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00079	0.00121			0
03/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.12238	0.13051			0
03/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.18658	0.19471			0
03/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.11826	0.12637			0
03/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.19246	0.20057			0
03/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.11424	0.12231			0
03/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.19844	0.20651			0
03/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			0
03/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			0
03/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
03/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.30268	0.30612			0
03/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.48588	0.48932			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
03/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.50203	0.50459			0
03/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.56163	0.56419			0
03/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.49774	0.50031			0
03/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.56734	0.56991			0
03/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.49348	0.49605			0
03/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.57308	0.57565			0
03/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
03/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.13458	0.14460			0
03/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.26168	0.27170			0
03/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.13078	0.14075			0
03/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.26788	0.27785			0
03/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.12705	0.13697			0
03/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.27415	0.28407			0
03/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
03/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.62029	0.62356			0
03/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.73989	0.74316			0
03/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.61594	0.61922			0
03/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.74554	0.74882			0
03/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.61162	0.61489			0
03/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.75122	0.75449			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>