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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 04/06/2020 TO: 04/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
04/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
04/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
04/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84626	0.84659			
04/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00046	0.00079			
04/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.11380	0.12238			
04/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.17800	0.18658			
04/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.10971	0.11826			
04/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.18391	0.19246			
04/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.10573	0.11424			
04/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.18993	0.19844			
04/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			
04/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			
04/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.29920	0.30268			
04/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.48240	0.48588			
04/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
04/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.49944	0.50203			
04/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.55904	0.56163			
04/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.49516	0.49774			
04/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.56476	0.56734			
04/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.49089	0.49348			
04/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.57049	0.57308			
04/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
04/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.12404	0.13458			
04/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.25114	0.26168			
04/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.12029	0.13078			
04/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.25739	0.26788			
04/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.11662	0.12705			
04/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.26372	0.27415			
04/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
04/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.61700	0.62029			
04/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.73660	0.73989			
04/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.61265	0.61594			
04/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.74225	0.74554			
04/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.60833	0.61162			
04/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.74793	0.75122			
<b>Futures Open Interest</b>									<b>0.0</b>
<b>Options Open Interest</b>									<b>0.0</b>
<b>Total</b>									<b>0.0</b>