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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 11/06/2020 TO: 11/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
11/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
11/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
11/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84580	0.84580			
11/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00000	0.00000			
11/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.02501	0.04423			
11/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.08921	0.10843			
11/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.02212	0.04080			
11/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.09632	0.11500			
11/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.01949	0.03757			
11/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.10369	0.12177			
11/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			
11/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			
11/06/2020	\$ / 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
11/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.27396	0.27768			
11/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.45716	0.46088			
11/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
11/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.48101	0.48368			
11/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.54061	0.54328			
11/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.47671	0.47939			
11/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.54631	0.54899			
11/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.47244	0.47512			
11/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.55204	0.55472			
11/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
11/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.01942	0.04059			
11/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.14652	0.16769			
11/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.01740	0.03783			
11/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.15450	0.17493			
11/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.01555	0.03523			
11/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.16265	0.18233			
11/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
11/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.59349	0.59690			
11/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.71309	0.71650			
11/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.58915	0.59256			
11/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.71875	0.72216			
11/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.58482	0.58823			
11/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.72442	0.72783			

**Futures Open Interest**

**0.0**

**Options Open Interest**

**0.0**

**Total**

**0.0**