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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 01/04/2020 TO: 01/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
01/04/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
01/04/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			0
01/04/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			0
01/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
01/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32077	1.32107			0
01/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00207	0.00237			0
01/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
01/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35857	1.35941			0
01/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02257	0.02341			0
01/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
01/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19581	3.19581			0
01/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00001	0.00001			0
01/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.94920	0.95105			0
01/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.10340	0.10525			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
01/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.39946	0.40243			0
01/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.46366	0.46663			0
01/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.39517	0.39814			0
01/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.46937	0.47234			0
01/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.39091	0.39389			0
01/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.47511	0.47809			0
01/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02911	0.03010			0
01/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.19331	2.19430			0
01/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
01/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.48044	0.48282			0
01/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.66364	0.66602			0
01/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
01/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.64497	0.64700			0
01/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.70457	0.70660			0
01/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.64078	0.64281			0
01/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.71038	0.71241			0
01/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.63661	0.63864			0
01/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.71621	0.71824			0
01/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
01/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.48026	0.48399			0
01/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.60736	0.61109			0
01/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.47597	0.47970			0
01/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.61307	0.61680			0
01/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.47171	0.47543			0
01/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.61881	0.62253			0
01/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
01/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.80262	0.80520			0
01/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.92222	0.92480			0
01/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.79831	0.80089			0
01/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.92791	0.93049			0
01/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.79401	0.79660			0
01/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.93361	0.93620			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00