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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 07/04/2020 TO: 07/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
07/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
07/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31944	1.31961			
07/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00074	0.00091			
07/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
07/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35374	1.35451			
07/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01774	0.01851			
07/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
07/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
07/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
07/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.93807	0.93993			
07/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.09227	0.09413			
07/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.38116	0.38426			
07/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.44536	0.44846			

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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
07/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.37686	0.37997			
07/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.45106	0.45417			
07/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.37260	0.37571			
07/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.45680	0.45991			
07/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02342	0.02434			
07/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.18762	2.18854			
07/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
07/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.46596	0.46840			
07/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.64916	0.65160			
07/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
07/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.63269	0.63475			
07/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.69229	0.69435			
07/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.62849	0.63056			
07/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.69809	0.70016			
07/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.62432	0.62638			
07/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.70392	0.70598			
07/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
07/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.45732	0.46122			
07/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.58442	0.58832			
07/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.45303	0.45693			
07/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.59013	0.59403			
07/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.44878	0.45267			
07/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.59588	0.59977			
07/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
07/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.78695	0.78958			
07/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.90655	0.90918			
07/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.78264	0.78527			
07/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.91224	0.91487			
07/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.77834	0.78097			
07/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.91794	0.92057			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0