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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 08/04/2020 TO: 08/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
08/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
08/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31930	1.31944			
08/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00060	0.00074			
08/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
08/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35297	1.35374			
08/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01697	0.01774			
08/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
08/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
08/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
08/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.93620	0.93807			
08/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.09040	0.09227			
08/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.37803	0.38116			
08/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.44223	0.44536			

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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
08/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.37373	0.37686			
08/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.44793	0.45106			
08/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.36947	0.37260			
08/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.45367	0.45680			
08/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02252	0.02342			
08/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.18672	2.18762			
08/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
08/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.46351	0.46596			
08/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.64671	0.64916			
08/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
08/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.63062	0.63269			
08/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.69022	0.69229			
08/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.62642	0.62849			
08/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.69602	0.69809			
08/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.62225	0.62432			
08/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.70185	0.70392			
08/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
08/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.45340	0.45732			
08/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.58050	0.58442			
08/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.44911	0.45303			
08/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.58621	0.59013			
08/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.44486	0.44878			
08/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.59196	0.59588			
08/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
08/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.78431	0.78695			
08/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.90391	0.90655			
08/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.78000	0.78264			
08/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.90960	0.91224			
08/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.77570	0.77834			
08/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.91530	0.91794			
<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>