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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 09/04/2020 TO: 09/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
09/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
09/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31917	1.31930			
09/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00047	0.00060			
09/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
09/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35221	1.35297			
09/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01621	0.01697			
09/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
09/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
09/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
09/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.93433	0.93620			
09/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.08853	0.09040			
09/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.37487	0.37803			
09/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.43907	0.44223			

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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
09/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.37057	0.37373			
09/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.44477	0.44793			
09/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.36631	0.36947			
09/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.45051	0.45367			
09/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02163	0.02252			
09/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.18583	2.18672			
09/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
09/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.46105	0.46351			
09/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.64425	0.64671			
09/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
09/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.62855	0.63062			
09/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.68815	0.69022			
09/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.62435	0.62642			
09/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.69395	0.69602			
09/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.62017	0.62225			
09/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.69977	0.70185			
09/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
09/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.44945	0.45340			
09/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.57655	0.58050			
09/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.44516	0.44911			
09/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.58226	0.58621			
09/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.44091	0.44486			
09/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.58801	0.59196			
09/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
09/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.78166	0.78431			
09/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.90126	0.90391			
09/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.77735	0.78000			
09/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.90695	0.90960			
09/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.77305	0.77570			
09/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.91265	0.91530			
<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>