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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 14/04/2020 TO: 14/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
14/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31879	1.31917			0
14/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00009	0.00047			0
14/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
14/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34863	1.35221			0
14/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01263	0.01621			0
14/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
14/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
14/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
14/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.92496	0.93433			0
14/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.07916	0.08853			0
14/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.35872	0.37487			0
14/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.42292	0.43907			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.35442	0.37057			0
14/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.42862	0.44477			0
14/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.35015	0.36631			0
14/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.43435	0.45051			0
14/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01738	0.02163			0
14/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.18158	2.18583			0
14/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
14/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.44858	0.46105			0
14/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.63178	0.64425			0
14/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
14/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.61807	0.62855			0
14/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.67767	0.68815			0
14/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.61386	0.62435			0
14/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.68346	0.69395			0
14/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.60968	0.62017			0
14/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.68927	0.69977			0
14/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
14/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.42921	0.44945			0
14/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.55631	0.57655			0
14/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.42493	0.44516			0
14/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.56203	0.58226			0
14/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.42068	0.44091			0
14/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.56778	0.58801			0
14/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
14/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.76830	0.78166			0
14/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.88790	0.90126			0
14/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.76398	0.77735			0
14/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.89358	0.90695			0
14/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.75968	0.77305			0
14/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.89928	0.91265			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00