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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/04/2020 TO: 24/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
24/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31870			0
24/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00000			0
24/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
24/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34258	1.34310			0
24/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00658	0.00710			0
24/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
24/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
24/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
24/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.90616	0.90804			0
24/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.06036	0.06224			0
24/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.32423	0.32783			0
24/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.38843	0.39203			0
24/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.31992	0.32352			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.39412	0.39772			0
24/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.31565	0.31925			0
24/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.39985	0.40345			0
24/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01009	0.01074			0
24/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17429	2.17494			0
24/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
24/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.42272	0.42537			0
24/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.60592	0.60857			0
24/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.59659	0.59877			0
24/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.65619	0.65837			0
24/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.59237	0.59455			0
24/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.66197	0.66415			0
24/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.58816	0.59035			0
24/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.66776	0.66995			0
24/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
24/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.38602	0.39052			0
24/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.51312	0.51762			0
24/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.38175	0.38625			0
24/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.51885	0.52335			0
24/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.37752	0.38202			0
24/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.52462	0.52912			0
24/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.74089	0.74368			0
24/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.86049	0.86328			0
24/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.73657	0.73935			0
24/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.86617	0.86895			0
24/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.73226	0.73504			0
24/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.87186	0.87464			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00