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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 28/04/2020 TO: 28/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
28/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
28/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31870			
28/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00000			
28/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
28/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34065	1.34258			
28/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00465	0.00658			
28/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
28/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
28/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
28/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.89868	0.90616			
28/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.05288	0.06036			
28/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.30946	0.32423			
28/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.37366	0.38843			

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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
28/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.30515	0.31992			
28/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.37935	0.39412			
28/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.30087	0.31565			
28/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.38507	0.39985			
28/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00768	0.01009			
28/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17188	2.17429			
28/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
28/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.41201	0.42272			
28/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.59521	0.60592			
28/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
28/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.58779	0.59659			
28/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.64739	0.65619			
28/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.58356	0.59237			
28/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.65316	0.66197			
28/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.57935	0.58816			
28/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.65895	0.66776			
28/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
28/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.36752	0.38602			
28/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.49462	0.51312			
28/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.36327	0.38175			
28/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.50037	0.51885			
28/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.35905	0.37752			
28/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.50615	0.52462			
28/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
28/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.72966	0.74089			
28/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.84926	0.86049			
28/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.72534	0.73657			
28/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.85494	0.86617			
28/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.72103	0.73226			
28/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.86063	0.87186			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0