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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 02/04/2020 TO: 02/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/04/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
02/04/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			0
02/04/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			0
02/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
02/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32050	1.32077			0
02/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00180	0.00207			0
02/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
02/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35774	1.35857			0
02/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02174	0.02257			0
02/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
02/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19581	3.19581			0
02/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00001	0.00001			0
02/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.94735	0.94920			0
02/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.10155	0.10340			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.39646	0.39946			0
02/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.46066	0.46366			0
02/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.39217	0.39517			0
02/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.46637	0.46937			0
02/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.38792	0.39091			0
02/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.47212	0.47511			0
02/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02813	0.02911			0
02/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.19233	2.19331			0
02/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
02/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.47805	0.48044			0
02/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.66125	0.66364			0
02/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
02/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.64294	0.64497			0
02/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.70254	0.70457			0
02/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.63875	0.64078			0
02/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.70835	0.71038			0
02/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.63458	0.63661			0
02/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.71418	0.71621			0
02/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
02/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.47650	0.48026			0
02/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.60360	0.60736			0
02/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.47221	0.47597			0
02/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.60931	0.61307			0
02/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.46795	0.47171			0
02/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.61505	0.61881			0
02/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
02/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.80002	0.80262			0
02/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.91962	0.92222			0
02/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.79572	0.79831			0
02/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.92532	0.92791			0
02/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.79142	0.79401			0
02/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.93102	0.93361			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00