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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 16/04/2020 TO: 16/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
16/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
16/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31874	1.31876			0
16/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00004	0.00006			0
16/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
16/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34729	1.34795			0
16/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01129	0.01195			0
16/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
16/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
16/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
16/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.92120	0.92308			0
16/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.07540	0.07728			0
16/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.35207	0.35541			0
16/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.41627	0.41961			0
16/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.34777	0.35111			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
16/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.42197	0.42531			0
16/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.34350	0.34684			0
16/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.42770	0.43104			0
16/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01579	0.01658			0
16/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17999	2.18078			0
16/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
16/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.44351	0.44605			0
16/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.62671	0.62925			0
16/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
16/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.61383	0.61596			0
16/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.67343	0.67556			0
16/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.60962	0.61175			0
16/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.67922	0.68135			0
16/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.60543	0.60756			0
16/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.68503	0.68716			0
16/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
16/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.42088	0.42507			0
16/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.54798	0.55217			0
16/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.41660	0.42079			0
16/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.55370	0.55789			0
16/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.41236	0.41654			0
16/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.55946	0.56364			0
16/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
16/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.76289	0.76560			0
16/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.88249	0.88520			0
16/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.75857	0.76128			0
16/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.88817	0.89088			0
16/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.75427	0.75697			0
16/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.89387	0.89657			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>