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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/04/2020 TO: 17/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
17/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31872	1.31874			0
17/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00002	0.00004			0
17/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
17/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34664	1.34729			0
17/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01064	0.01129			0
17/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
17/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
17/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
17/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.91932	0.92120			0
17/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.07352	0.07540			0
17/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.34871	0.35207			0
17/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.41291	0.41627			0
17/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.34440	0.34777			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.41860	0.42197			0
17/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.34013	0.34350			0
17/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.42433	0.42770			0
17/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01502	0.01579			0
17/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17922	2.17999			0
17/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
17/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.44095	0.44351			0
17/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.62415	0.62671			0
17/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
17/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.61170	0.61383			0
17/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.67130	0.67343			0
17/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.60749	0.60962			0
17/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.67709	0.67922			0
17/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.60330	0.60543			0
17/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.68290	0.68503			0
17/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
17/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.41666	0.42088			0
17/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.54376	0.54798			0
17/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.41238	0.41660			0
17/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.54948	0.55370			0
17/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.40814	0.41236			0
17/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.55524	0.55946			0
17/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
17/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.76017	0.76289			0
17/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.87977	0.88249			0
17/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.75585	0.75857			0
17/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.88545	0.88817			0
17/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.75155	0.75427			0
17/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.89115	0.89387			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00