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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 20/04/2020 TO: 20/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
20/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31872			0
20/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00002			0
20/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
20/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34480	1.34664			0
20/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00880	0.01064			0
20/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
20/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
20/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
20/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.91368	0.91932			0
20/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.06788	0.07352			0
20/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.33842	0.34871			0
20/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.40262	0.41291			0
20/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.33410	0.34440			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.40830	0.41860			0
20/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.32983	0.34013			0
20/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.41403	0.42433			0
20/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01280	0.01502			0
20/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17700	2.17922			0
20/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
20/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.43322	0.44095			0
20/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.61642	0.62415			0
20/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
20/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.60527	0.61170			0
20/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.66487	0.67130			0
20/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.60105	0.60749			0
20/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.67065	0.67709			0
20/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.59686	0.60330			0
20/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.67646	0.68290			0
20/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
20/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.40377	0.41666			0
20/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.53087	0.54376			0
20/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.39950	0.41238			0
20/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.53660	0.54948			0
20/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.39526	0.40814			0
20/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.54236	0.55524			0
20/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
20/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.75197	0.76017			0
20/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.87157	0.87977			0
20/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.74764	0.75585			0
20/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.87724	0.88545			0
20/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.74334	0.75155			0
20/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.88294	0.89115			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00