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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 29/04/2020 TO: 29/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
29/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
29/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31870			
29/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00000			
29/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
29/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34022	1.34065			
29/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00422	0.00465			
29/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
29/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
29/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
29/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.89682	0.89868			
29/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.05102	0.05288			
29/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.30567	0.30946			
29/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.36987	0.37366			

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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
29/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.30135	0.30515			
29/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.37555	0.37935			
29/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.29708	0.30087			
29/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.38128	0.38507			
29/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00712	0.00768			
29/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17132	2.17188			
29/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
29/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.40930	0.41201			
29/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.59250	0.59521			
29/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
29/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.58557	0.58779			
29/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.64517	0.64739			
29/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.58134	0.58356			
29/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.65094	0.65316			
29/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.57713	0.57935			
29/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.65673	0.65895			
29/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
29/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.36278	0.36752			
29/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.48988	0.49462			
29/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.35852	0.36327			
29/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.49562	0.50037			
29/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.35430	0.35905			
29/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.50140	0.50615			
29/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
29/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.72683	0.72966			
29/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.84643	0.84926			
29/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.72251	0.72534			
29/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.85210	0.85494			
29/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.71819	0.72103			
29/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.85779	0.86063			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0