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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 04/05/2020 TO: 04/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
04/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33839	1.33981			0
04/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00239	0.00381			0
04/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
04/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
04/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
04/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.88760	0.89496			0
04/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.04180	0.04916			0
04/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.28602	0.30183			0
04/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.35022	0.36603			0
04/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.28170	0.29751			0
04/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.35590	0.37171			0
04/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.27743	0.29324			0
04/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.36163	0.37744			0
04/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00467	0.00659			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16887	2.17079			0
04/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
04/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.39550	0.40657			0
04/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.57870	0.58977			0
04/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
04/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.57434	0.58334			0
04/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.63394	0.64294			0
04/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.57010	0.57911			0
04/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.63970	0.64871			0
04/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.56589	0.57489			0
04/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.64549	0.65449			0
04/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
04/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.33819	0.35797			0
04/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.46529	0.48507			0
04/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.33395	0.35372			0
04/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.47105	0.49082			0
04/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.32975	0.34951			0
04/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.47685	0.49661			0
04/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
04/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.71251	0.72399			0
04/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.83211	0.84359			0
04/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.70818	0.71966			0
04/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.83778	0.84926			0
04/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.70387	0.71535			0
04/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.84347	0.85495			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00