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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 15/04/2020 TO: 15/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
15/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31876	1.31879			0
15/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00006	0.00009			0
15/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
15/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34795	1.34863			0
15/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01195	0.01263			0
15/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
15/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
15/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
15/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.92308	0.92496			0
15/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.07728	0.07916			0
15/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.35541	0.35872			0
15/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.41961	0.42292			0
15/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.35111	0.35442			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.42531	0.42862			0
15/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.34684	0.35015			0
15/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.43104	0.43435			0
15/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01658	0.01738			0
15/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.18078	2.18158			0
15/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
15/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.44605	0.44858			0
15/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.62925	0.63178			0
15/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
15/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.61596	0.61807			0
15/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.67556	0.67767			0
15/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.61175	0.61386			0
15/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.68135	0.68346			0
15/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.60756	0.60968			0
15/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.68716	0.68927			0
15/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
15/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.42507	0.42921			0
15/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.55217	0.55631			0
15/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.42079	0.42493			0
15/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.55789	0.56203			0
15/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.41654	0.42068			0
15/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.56364	0.56778			0
15/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
15/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.76560	0.76830			0
15/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.88520	0.88790			0
15/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.76128	0.76398			0
15/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.89088	0.89358			0
15/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.75697	0.75968			0
15/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.89657	0.89928			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00