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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 21/04/2020 TO: 21/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
21/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31870			0
21/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00000			0
21/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
21/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34422	1.34480			0
21/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00822	0.00880			0
21/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
21/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
21/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
21/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.91180	0.91368			0
21/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.06600	0.06788			0
21/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.33492	0.33842			0
21/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.39912	0.40262			0
21/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.33061	0.33410			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.40481	0.40830			0
21/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.32634	0.32983			0
21/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.41054	0.41403			0
21/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01210	0.01280			0
21/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17630	2.17700			0
21/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
21/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.43061	0.43322			0
21/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.61381	0.61642			0
21/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
21/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.60311	0.60527			0
21/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.66271	0.66487			0
21/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.59889	0.60105			0
21/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.66849	0.67065			0
21/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.59469	0.59686			0
21/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.67429	0.67646			0
21/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
21/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.39940	0.40377			0
21/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.52650	0.53087			0
21/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.39513	0.39950			0
21/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.53223	0.53660			0
21/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.39089	0.39526			0
21/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.53799	0.54236			0
21/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
21/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.74921	0.75197			0
21/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.86881	0.87157			0
21/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.74489	0.74764			0
21/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.87449	0.87724			0
21/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.74058	0.74334			0
21/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.88018	0.88294			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00