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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 22/04/2020 TO: 22/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
22/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
22/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31870			0
22/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00000			0
22/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
22/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34365	1.34422			0
22/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00765	0.00822			0
22/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
22/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
22/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
22/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.90992	0.91180			0
22/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.06412	0.06600			0
22/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.33139	0.33492			0
22/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.39559	0.39912			0
22/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.32708	0.33061			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
22/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.40128	0.40481			0
22/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.32281	0.32634			0
22/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.40701	0.41054			0
22/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01141	0.01210			0
22/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17561	2.17630			0
22/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
22/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.42800	0.43061			0
22/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.61120	0.61381			0
22/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
22/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.60094	0.60311			0
22/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.66054	0.66271			0
22/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.59672	0.59889			0
22/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.66632	0.66849			0
22/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.59252	0.59469			0
22/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.67212	0.67429			0
22/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
22/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.39498	0.39940			0
22/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.52208	0.52650			0
22/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.39071	0.39513			0
22/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.52781	0.53223			0
22/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.38647	0.39089			0
22/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.53357	0.53799			0
22/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
22/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.74645	0.74921			0
22/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.86605	0.86881			0
22/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.74213	0.74489			0
22/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.87173	0.87449			0
22/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.73782	0.74058			0
22/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.87742	0.88018			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>