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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 23/04/2020 TO: 23/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
23/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31870	1.31870			0
23/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00000	0.00000			0
23/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
23/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.34310	1.34365			0
23/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00710	0.00765			0
23/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
23/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
23/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
23/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.90804	0.90992			0
23/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.06224	0.06412			0
23/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.32783	0.33139			0
23/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.39203	0.39559			0
23/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.32352	0.32708			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.39772	0.40128			0
23/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.31925	0.32281			0
23/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.40345	0.40701			0
23/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.01074	0.01141			0
23/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.17494	2.17561			0
23/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
23/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.42537	0.42800			0
23/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.60857	0.61120			0
23/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
23/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.59877	0.60094			0
23/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.65837	0.66054			0
23/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.59455	0.59672			0
23/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.66415	0.66632			0
23/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.59035	0.59252			0
23/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.66995	0.67212			0
23/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
23/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.39052	0.39498			0
23/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.51762	0.52208			0
23/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.38625	0.39071			0
23/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.52335	0.52781			0
23/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.38202	0.38647			0
23/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.52912	0.53357			0
23/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
23/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.74368	0.74645			0
23/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.86328	0.86605			0
23/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.73935	0.74213			0
23/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.86895	0.87173			0
23/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.73504	0.73782			0
23/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.87464	0.87742			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>