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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/03/2020 TO: 24/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
24/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			0
24/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			0
24/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
24/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32376	1.32422			0
24/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00506	0.00552			0
24/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
24/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.36553	1.36643			0
24/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02953	0.03043			0
24/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
24/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19582	3.19582			0
24/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00002	0.00002			0
24/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.96388	0.96569			0
24/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.11808	0.11989			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.42271	0.42553			0
24/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.48691	0.48973			0
24/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.41843	0.42126			0
24/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.49263	0.49546			0
24/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.41419	0.41701			0
24/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.49839	0.50121			0
24/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.03731	0.03838			0
24/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20151	2.20258			0
24/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
24/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.49919	0.50149			0
24/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.68239	0.68469			0
24/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.66100	0.66298			0
24/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.72060	0.72258			0
24/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.65683	0.65881			0
24/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.72643	0.72841			0
24/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.65267	0.65465			0
24/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.73227	0.73425			0
24/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
24/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.50941	0.51295			0
24/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.63651	0.64005			0
24/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.50512	0.50866			0
24/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.64222	0.64576			0
24/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.50085	0.50439			0
24/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.64795	0.65149			0
24/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.82307	0.82559			0
24/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.94267	0.94519			0
24/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.81877	0.82129			0
24/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.94837	0.95089			0
24/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.81448	0.81700			0
24/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.95408	0.95660			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>