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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 26/03/2020 TO: 26/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
26/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			0
26/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			0
26/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
26/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32288	1.32331			0
26/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00418	0.00461			0
26/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
26/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.36374	1.36463			0
26/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02774	0.02863			0
26/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
26/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19582	3.19582			0
26/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00002	0.00002			0
26/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.96023	0.96205			0
26/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.11443	0.11625			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.41701	0.41987			0
26/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.48121	0.48407			0
26/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.41273	0.41559			0
26/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.48693	0.48979			0
26/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.40848	0.41134			0
26/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.49268	0.49554			0
26/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.03520	0.03625			0
26/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.19940	2.20045			0
26/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
26/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.49456	0.49688			0
26/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.67776	0.68008			0
26/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
26/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.65703	0.65902			0
26/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.71663	0.71862			0
26/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.65285	0.65484			0
26/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.72245	0.72444			0
26/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.64869	0.65068			0
26/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.72829	0.73028			0
26/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
26/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.50227	0.50585			0
26/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.62937	0.63295			0
26/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.49797	0.50156			0
26/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.63507	0.63866			0
26/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.49371	0.49729			0
26/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.64081	0.64439			0
26/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
26/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.81800	0.82054			0
26/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.93760	0.94014			0
26/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.81370	0.81624			0
26/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.94330	0.94584			0
26/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.80941	0.81194			0
26/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.94901	0.95154			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00