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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 31/03/2020 TO: 31/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
31/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			0
31/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			0
31/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
31/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32107	1.32139			0
31/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00237	0.00269			0
31/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
31/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35941	1.36026			0
31/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02341	0.02426			0
31/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
31/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19581	3.19581			0
31/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00001	0.00001			0
31/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.95105	0.95289			0
31/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.10525	0.10709			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.40243	0.40538			0
31/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.46663	0.46958			0
31/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.39814	0.40110			0
31/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.47234	0.47530			0
31/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.39389	0.39685			0
31/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.47809	0.48105			0
31/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.03010	0.03110			0
31/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.19430	2.19530			0
31/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
31/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.48282	0.48518			0
31/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.66602	0.66838			0
31/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
31/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.64700	0.64901			0
31/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.70660	0.70862			0
31/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.64281	0.64483			0
31/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.71241	0.71443			0
31/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.63864	0.64066			0
31/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.71824	0.72026			0
31/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
31/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.48399	0.48769			0
31/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.61109	0.61479			0
31/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.47970	0.48340			0
31/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.61680	0.62050			0
31/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.47543	0.47914			0
31/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.62253	0.62624			0
31/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
31/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.80520	0.80777			0
31/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.92480	0.92737			0
31/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.80089	0.80347			0
31/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.93049	0.93307			0
31/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.79660	0.79917			0
31/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.93620	0.93877			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00