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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 03/04/2020 TO: 03/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
03/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32024	1.32050			0
03/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00154	0.00180			0
03/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
03/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35692	1.35774			0
03/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02092	0.02174			0
03/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
03/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19581	3.19581			0
03/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00001	0.00001			0
03/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.94550	0.94735			0
03/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.09970	0.10155			0
03/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.39344	0.39646			0
03/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.45764	0.46066			0
03/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.38915	0.39217			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.46335	0.46637			0
03/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.38490	0.38792			0
03/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.46910	0.47212			0
03/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02717	0.02813			0
03/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.19137	2.19233			0
03/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
03/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.47565	0.47805			0
03/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.65885	0.66125			0
03/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
03/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.64090	0.64294			0
03/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.70050	0.70254			0
03/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.63671	0.63875			0
03/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.70631	0.70835			0
03/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.63254	0.63458			0
03/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.71214	0.71418			0
03/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
03/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.47272	0.47650			0
03/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.59982	0.60360			0
03/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.46843	0.47221			0
03/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.60553	0.60931			0
03/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.46417	0.46795			0
03/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.61127	0.61505			0
03/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
03/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.79743	0.80002			0
03/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.91703	0.91962			0
03/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.79312	0.79572			0
03/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.92272	0.92532			0
03/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.78882	0.79142			0
03/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.92842	0.93102			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00