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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 23/03/2020 TO: 23/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
23/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31723			0
23/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00003			0
23/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
23/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32422	1.32574			0
23/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00552	0.00704			0
23/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
23/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.36643	1.36919			0
23/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03043	0.03319			0
23/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
23/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19582	3.19583			0
23/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00002	0.00003			0
23/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.96569	0.97113			0
23/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.11989	0.12533			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.42553	0.43390			0
23/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.48973	0.49810			0
23/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.42126	0.42963			0
23/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.49546	0.50383			0
23/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.41701	0.42539			0
23/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.50121	0.50959			0
23/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.03838	0.04164			0
23/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20258	2.20584			0
23/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
23/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.50149	0.50834			0
23/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.68469	0.69154			0
23/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
23/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.66298	0.66888			0
23/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.72258	0.72848			0
23/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.65881	0.66471			0
23/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.72841	0.73431			0
23/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.65465	0.66056			0
23/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.73425	0.74016			0
23/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
23/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.51295	0.52345			0
23/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.64005	0.65055			0
23/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.50866	0.51915			0
23/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.64576	0.65625			0
23/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.50439	0.51489			0
23/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.65149	0.66199			0
23/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
23/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.82559	0.83312			0
23/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.94519	0.95272			0
23/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.82129	0.82882			0
23/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.95089	0.95842			0
23/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.81700	0.82453			0
23/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.95660	0.96413			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>