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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 30/03/2020 TO: 30/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
30/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			0
30/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			0
30/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
30/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32139	1.32248			0
30/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00269	0.00378			0
30/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
30/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.36026	1.36285			0
30/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02426	0.02685			0
30/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
30/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19581	3.19581			0
30/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00001	0.00001			0
30/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.95289	0.95840			0
30/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.10709	0.11260			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.40538	0.41413			0
30/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.46958	0.47833			0
30/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.40110	0.40985			0
30/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.47530	0.48405			0
30/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.39685	0.40560			0
30/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.48105	0.48980			0
30/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.03110	0.03416			0
30/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.19530	2.19836			0
30/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
30/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.48518	0.49223			0
30/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.66838	0.67543			0
30/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
30/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.64901	0.65504			0
30/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.70862	0.71464			0
30/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.64483	0.65085			0
30/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.71443	0.72045			0
30/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.64066	0.64669			0
30/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.72026	0.72629			0
30/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
30/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.48769	0.49866			0
30/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.61479	0.62576			0
30/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.48340	0.49437			0
30/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.62050	0.63147			0
30/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.47914	0.49010			0
30/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.62624	0.63720			0
30/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
30/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.80777	0.81546			0
30/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.92737	0.93506			0
30/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.80347	0.81115			0
30/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.93307	0.94075			0
30/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.79917	0.80686			0
30/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.93877	0.94646			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00