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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 18/03/2020 TO: 18/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
18/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
18/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31728	1.31733			
18/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00008	0.00013			
18/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
18/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32683	1.32741			
18/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00813	0.00871			
18/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
18/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37106	1.37200			
18/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03506	0.03600			
18/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
18/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19583	3.19584			
18/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00003	0.00004			
18/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.97473	0.97652			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
18/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.12893	0.13072			
18/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.43939	0.44212			
18/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.50359	0.50632			
18/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.43513	0.43785			
18/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.50933	0.51205			
18/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.43089	0.43362			
18/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.51509	0.51782			
18/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.04385	0.04497			
18/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20805	2.20917			
18/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
18/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.51287	0.51512			
18/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.69607	0.69832			
18/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
18/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.67279	0.67473			
18/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.73239	0.73433			
18/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.66862	0.67056			
18/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.73822	0.74016			
18/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.66447	0.66642			
18/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.74407	0.74602			
18/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
18/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.53034	0.53376			
18/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.65744	0.66086			
18/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.52605	0.52946			
18/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.66315	0.66656			
18/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.52178	0.52519			
18/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.66888	0.67229			
18/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
18/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.83810	0.84059			
18/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.95770	0.96019			
18/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.83381	0.83629			
18/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.96341	0.96589			
18/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.82952	0.83200			
18/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.96912	0.97160			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0