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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 19/03/2020 TO: 19/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
19/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
19/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31725	1.31728			
19/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00005	0.00008			
19/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
19/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32628	1.32683			
19/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00758	0.00813			
19/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
19/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37012	1.37106			
19/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03412	0.03506			
19/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
19/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19583	3.19583			
19/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00003	0.00003			
19/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.97293	0.97473			

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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
19/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.12713	0.12893			
19/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.43665	0.43939			
19/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.50085	0.50359			
19/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.43239	0.43513			
19/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.50659	0.50933			
19/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.42815	0.43089			
19/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.51235	0.51509			
19/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.04274	0.04385			
19/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20694	2.20805			
19/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
19/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.51061	0.51287			
19/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.69381	0.69607			
19/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
19/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.67084	0.67279			
19/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.73044	0.73239			
19/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.66667	0.66862			
19/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.73627	0.73822			
19/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.66252	0.66447			
19/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.74212	0.74407			
19/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
19/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.52690	0.53034			
19/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.65400	0.65744			
19/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.52261	0.52605			
19/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.65971	0.66315			
19/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.51834	0.52178			
19/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.66544	0.66888			
19/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
19/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.83562	0.83810			
19/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.95522	0.95770			
19/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.83132	0.83381			
19/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.96092	0.96341			
19/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.82703	0.82952			
19/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.96663	0.96912			

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