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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/03/2020 TO: 17/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
17/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
17/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31733	1.31738			
17/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00013	0.00018			
17/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
17/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32741	1.32800			
17/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00871	0.00930			
17/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
17/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37200	1.37295			
17/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03600	0.03695			
17/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
17/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19584	3.19584			
17/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00004	0.00004			
17/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.97652	0.97832			

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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
17/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.13072	0.13252			
17/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.44212	0.44483			
17/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.50632	0.50903			
17/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.43785	0.44056			
17/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.51205	0.51476			
17/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.43362	0.43633			
17/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.51782	0.52053			
17/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.04497	0.04610			
17/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20917	2.21030			
17/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
17/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.51512	0.51736			
17/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.69832	0.70056			
17/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
17/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.67473	0.67667			
17/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.73433	0.73627			
17/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.67056	0.67251			
17/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.74016	0.74211			
17/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.66642	0.66836			
17/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.74602	0.74796			
17/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
17/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.53376	0.53715			
17/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.66086	0.66425			
17/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.52946	0.53286			
17/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.66656	0.66996			
17/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.52519	0.52859			
17/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.67229	0.67569			
17/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
17/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.84059	0.84306			
17/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.96019	0.96266			
17/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.83629	0.83876			
17/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.96589	0.96836			
17/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.83200	0.83448			
17/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.97160	0.97408			

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