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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 25/03/2020 TO: 25/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
25/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31720	1.31720			
25/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00000	0.00000			
25/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
25/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32331	1.32376			
25/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00461	0.00506			
25/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
25/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.36463	1.36553			
25/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.02863	0.02953			
25/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
25/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19582	3.19582			
25/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00002	0.00002			
25/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.96205	0.96388			

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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
25/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.11625	0.11808			
25/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.41987	0.42271			
25/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.48407	0.48691			
25/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.41559	0.41843			
25/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.48979	0.49263			
25/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.41134	0.41419			
25/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.49554	0.49839			
25/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.03625	0.03731			
25/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20045	2.20151			
25/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
25/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.49688	0.49919			
25/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.68008	0.68239			
25/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
25/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.65902	0.66100			
25/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.71862	0.72060			
25/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.65484	0.65683			
25/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.72444	0.72643			
25/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.65068	0.65267			
25/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.73028	0.73227			
25/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
25/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.50585	0.50941			
25/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.63295	0.63651			
25/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.50156	0.50512			
25/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.63866	0.64222			
25/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.49729	0.50085			
25/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.64439	0.64795			
25/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
25/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.82054	0.82307			
25/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.94014	0.94267			
25/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.81624	0.81877			
25/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.94584	0.94837			
25/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.81194	0.81448			
25/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.95154	0.95408			

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