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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
17/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31733			1.31738	0
17/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00013			0.00018	0
17/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
17/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32741			1.32800	0
17/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00871			0.00930	0
17/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
17/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37200			1.37295	0
17/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03600			0.03695	0
17/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
17/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.04497			0.04610	0
17/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.43785			0.44056	0
17/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19584			3.19584	0
17/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.97652			0.97832	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.43362			0.43633	0
17/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.44212			0.44483	0
17/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.51782			0.52053	0
17/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.50632			0.50903	0
17/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00004			0.00004	0
17/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.51205			0.51476	0
17/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.13072			0.13252	0
17/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20917			2.21030	0
17/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
17/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.51512			0.51736	0
17/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.69832			0.70056	0
17/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.67473			0.67667	0
17/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.67056			0.67251	0
17/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.66642			0.66836	0
17/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.74602			0.74796	0
17/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.73433			0.73627	0
17/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.74016			0.74211	0
17/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
17/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.52946			0.53286	0
17/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.52519			0.52859	0
17/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.53376			0.53715	0
17/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.66086			0.66425	0
17/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.66656			0.66996	0
17/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.67229			0.67569	0
17/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.83200			0.83448	0
17/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.83629			0.83876	0
17/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.84059			0.84306	0
17/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.96589			0.96836	0
17/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.96019			0.96266	0
17/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.97160			0.97408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
	Future Open Interest								0.00
	Option Open Interest								0.00
	Grand Total								0.00