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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
19/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31725			1.31728	0
19/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00005			0.00008	0
19/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
19/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32628			1.32683	0
19/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00758			0.00813	0
19/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
19/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37012			1.37106	0
19/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03412			0.03506	0
19/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
19/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.04274			0.04385	0
19/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.43239			0.43513	0
19/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19583			3.19583	0
19/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.97293			0.97473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.42815			0.43089	0
19/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.43665			0.43939	0
19/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.51235			0.51509	0
19/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.50085			0.50359	0
19/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00003			0.00003	0
19/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.50659			0.50933	0
19/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.12713			0.12893	0
19/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20694			2.20805	0
19/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
19/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.51061			0.51287	0
19/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.69381			0.69607	0
19/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
19/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.67084			0.67279	0
19/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.66667			0.66862	0
19/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.66252			0.66447	0
19/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.74212			0.74407	0
19/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.73044			0.73239	0
19/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.73627			0.73822	0
19/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
19/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.52261			0.52605	0
19/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.51834			0.52178	0
19/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.52690			0.53034	0
19/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.65400			0.65744	0
19/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.65971			0.66315	0
19/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.66544			0.66888	0
19/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
19/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.82703			0.82952	0
19/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.83132			0.83381	0
19/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.83562			0.83810	0
19/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.96092			0.96341	0
19/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.95522			0.95770	0
19/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.96663			0.96912	0

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