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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 23/03/2020 TO: 23/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
23/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31723	0
23/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00003	0
23/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
23/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32422			1.32574	0
23/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00552			0.00704	0
23/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
23/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.36643			1.36919	0
23/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03043			0.03319	0
23/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
23/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.03838			0.04164	0
23/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.42126			0.42963	0
23/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19582			3.19583	0
23/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.96569			0.97113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.41701			0.42539	0
23/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.42553			0.43390	0
23/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.50121			0.50959	0
23/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.48973			0.49810	0
23/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00002			0.00003	0
23/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.49546			0.50383	0
23/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.11989			0.12533	0
23/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20258			2.20584	0
23/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
23/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.50149			0.50834	0
23/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.68469			0.69154	0
23/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
23/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.66298			0.66888	0
23/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.65881			0.66471	0
23/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.65465			0.66056	0
23/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.73425			0.74016	0
23/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.72258			0.72848	0
23/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.72841			0.73431	0
23/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
23/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.50866			0.51915	0
23/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.50439			0.51489	0
23/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.51295			0.52345	0
23/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.64005			0.65055	0
23/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.64576			0.65625	0
23/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.65149			0.66199	0
23/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
23/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.81700			0.82453	0
23/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.82129			0.82882	0
23/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.82559			0.83312	0
23/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.95089			0.95842	0
23/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.94519			0.95272	0
23/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.95660			0.96413	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