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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 18/03/2020 TO: 18/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
18/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31728			1.31733	0
18/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00008			0.00013	0
18/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
18/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32683			1.32741	0
18/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00813			0.00871	0
18/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
18/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37106			1.37200	0
18/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03506			0.03600	0
18/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
18/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.04385			0.04497	0
18/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.43513			0.43785	0
18/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19583			3.19584	0
18/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.97473			0.97652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.43089			0.43362	0
18/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.43939			0.44212	0
18/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.51509			0.51782	0
18/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.50359			0.50632	0
18/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00003			0.00004	0
18/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.50933			0.51205	0
18/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.12893			0.13072	0
18/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20805			2.20917	0
18/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
18/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.51287			0.51512	0
18/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.69607			0.69832	0
18/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
18/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.67279			0.67473	0
18/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.66862			0.67056	0
18/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.66447			0.66642	0
18/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.74407			0.74602	0
18/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.73239			0.73433	0
18/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.73822			0.74016	0
18/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
18/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.52605			0.52946	0
18/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.52178			0.52519	0
18/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.53034			0.53376	0
18/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.65744			0.66086	0
18/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.66315			0.66656	0
18/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.66888			0.67229	0
18/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
18/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.82952			0.83200	0
18/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.83381			0.83629	0
18/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.83810			0.84059	0
18/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.96341			0.96589	0
18/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.95770			0.96019	0
18/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.96912			0.97160	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>