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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/03/2020 TO: 20/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
20/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31723			1.31725	0
20/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00003			0.00005	0
20/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
20/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32574			1.32628	0
20/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00704			0.00758	0
20/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
20/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.36919			1.37012	0
20/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.03319			0.03412	0
20/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
20/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.04164			0.04274	0
20/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.42963			0.43239	0
20/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19583			3.19583	0
20/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.97113			0.97293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.42539			0.42815	0
20/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.43390			0.43665	0
20/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.50959			0.51235	0
20/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.49810			0.50085	0
20/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00003			0.00003	0
20/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.50383			0.50659	0
20/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.12533			0.12713	0
20/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20584			2.20694	0
20/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.50834			0.51061	0
20/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.69154			0.69381	0
20/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.66888			0.67084	0
20/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.66471			0.66667	0
20/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.66056			0.66252	0
20/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.74016			0.74212	0
20/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.72848			0.73044	0
20/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.73431			0.73627	0
20/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
20/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.51915			0.52261	0
20/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.51489			0.51834	0
20/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.52345			0.52690	0
20/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.65055			0.65400	0
20/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.65625			0.65971	0
20/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.66199			0.66544	0
20/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.82453			0.82703	0
20/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.82882			0.83132	0
20/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.83312			0.83562	0
20/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.95842			0.96092	0
20/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.95272			0.95522	0
20/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.96413			0.96663	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