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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 25/03/2020 TO: 25/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
25/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31720	0
25/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00000	0
25/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
25/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32331			1.32376	0
25/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00461			0.00506	0
25/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
25/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.36463			1.36553	0
25/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02863			0.02953	0
25/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
25/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.03625			0.03731	0
25/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.41559			0.41843	0
25/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19582			3.19582	0
25/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.96205			0.96388	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.41134			0.41419	0
25/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.41987			0.42271	0
25/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.49554			0.49839	0
25/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.48407			0.48691	0
25/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00002			0.00002	0
25/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.48979			0.49263	0
25/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.11625			0.11808	0
25/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20045			2.20151	0
25/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
25/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.49688			0.49919	0
25/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.68008			0.68239	0
25/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
25/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.65902			0.66100	0
25/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.65484			0.65683	0
25/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.65068			0.65267	0
25/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.73028			0.73227	0
25/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.71862			0.72060	0
25/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.72444			0.72643	0
25/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
25/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.50156			0.50512	0
25/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.49729			0.50085	0
25/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.50585			0.50941	0
25/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.63295			0.63651	0
25/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.63866			0.64222	0
25/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.64439			0.64795	0
25/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
25/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.81194			0.81448	0
25/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.81624			0.81877	0
25/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.82054			0.82307	0
25/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.94584			0.94837	0
25/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.94014			0.94267	0
25/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.95154			0.95408	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>