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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 30/03/2020 TO: 30/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
30/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31720	0
30/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00000	0
30/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
30/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32139			1.32248	0
30/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00269			0.00378	0
30/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
30/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.36026			1.36285	0
30/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02426			0.02685	0
30/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
30/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.03110			0.03416	0
30/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.40110			0.40985	0
30/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19581			3.19581	0
30/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.95289			0.95840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.39685			0.40560	0
30/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.40538			0.41413	0
30/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.48105			0.48980	0
30/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.46958			0.47833	0
30/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00001			0.00001	0
30/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.47530			0.48405	0
30/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.10709			0.11260	0
30/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.19530			2.19836	0
30/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
30/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.48518			0.49223	0
30/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.66838			0.67543	0
30/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
30/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.64901			0.65504	0
30/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.64483			0.65085	0
30/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.64066			0.64669	0
30/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.72026			0.72629	0
30/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.70862			0.71464	0
30/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.71443			0.72045	0
30/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
30/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.48340			0.49437	0
30/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.47914			0.49010	0
30/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.48769			0.49866	0
30/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.61479			0.62576	0
30/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.62050			0.63147	0
30/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.62624			0.63720	0
30/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
30/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.79917			0.80686	0
30/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.80347			0.81115	0
30/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.80777			0.81546	0
30/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.93307			0.94075	0
30/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.92737			0.93506	0
30/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.93877			0.94646	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>