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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 31/03/2020 TO: 31/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
31/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31720	0
31/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00000	0
31/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
31/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32107			1.32139	0
31/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00237			0.00269	0
31/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
31/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35941			1.36026	0
31/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02341			0.02426	0
31/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
31/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.03010			0.03110	0
31/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.39814			0.40110	0
31/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.95105			0.95289	0
31/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19581			3.19581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.39389			0.39685	0
31/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.40243			0.40538	0
31/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.47809			0.48105	0
31/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00001			0.00001	0
31/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.46663			0.46958	0
31/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.47234			0.47530	0
31/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.19430			2.19530	0
31/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.10525			0.10709	0
31/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
31/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.48282			0.48518	0
31/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.66602			0.66838	0
31/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
31/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.64700			0.64901	0
31/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.64281			0.64483	0
31/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.63864			0.64066	0
31/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.71824			0.72026	0
31/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.70660			0.70862	0
31/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.71241			0.71443	0
31/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
31/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.47970			0.48340	0
31/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.47543			0.47914	0
31/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.48399			0.48769	0
31/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.61109			0.61479	0
31/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.61680			0.62050	0
31/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.62253			0.62624	0
31/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
31/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.79660			0.79917	0
31/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.80089			0.80347	0
31/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.80520			0.80777	0
31/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.93049			0.93307	0
31/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.92480			0.92737	0
31/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.93620			0.93877	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