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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 07/04/2020 TO: 07/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
07/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31944			1.31961	0
07/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00074			0.00091	0
07/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
07/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35374			1.35451	0
07/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01774			0.01851	0
07/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
07/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02342			0.02434	0
07/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.37686			0.37997	0
07/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
07/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.93807			0.93993	0
07/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.37260			0.37571	0
07/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.38116			0.38426	0
07/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.45680			0.45991	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.44536			0.44846	0
07/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
07/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.45106			0.45417	0
07/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.09227			0.09413	0
07/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.18762			2.18854	0
07/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
07/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.46596			0.46840	0
07/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.64916			0.65160	0
07/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.63269			0.63475	0
07/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.62849			0.63056	0
07/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.62432			0.62638	0
07/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.70392			0.70598	0
07/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.69229			0.69435	0
07/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.69809			0.70016	0
07/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
07/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.45303			0.45693	0
07/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.44878			0.45267	0
07/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.45732			0.46122	0
07/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.58442			0.58832	0
07/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.59013			0.59403	0
07/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.59588			0.59977	0
07/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.77834			0.78097	0
07/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.78264			0.78527	0
07/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.78695			0.78958	0
07/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.91224			0.91487	0
07/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.90655			0.90918	0
07/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.91794			0.92057	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00