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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 02/04/2020 TO: 02/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/04/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
02/04/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31720	0
02/04/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00000	0
02/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
02/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32050			1.32077	0
02/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00180			0.00207	0
02/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
02/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35774			1.35857	0
02/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02174			0.02257	0
02/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
02/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02813			0.02911	0
02/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.39217			0.39517	0
02/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19581			3.19581	0
02/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.94735			0.94920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.38792			0.39091	0
02/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.39646			0.39946	0
02/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.47212			0.47511	0
02/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.46066			0.46366	0
02/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00001			0.00001	0
02/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.46637			0.46937	0
02/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.10155			0.10340	0
02/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.19233			2.19331	0
02/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
02/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.47805			0.48044	0
02/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.66125			0.66364	0
02/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
02/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.64294			0.64497	0
02/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.63875			0.64078	0
02/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.63458			0.63661	0
02/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.71418			0.71621	0
02/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.70254			0.70457	0
02/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.70835			0.71038	0
02/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
02/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.47221			0.47597	0
02/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.46795			0.47171	0
02/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.47650			0.48026	0
02/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.60360			0.60736	0
02/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.60931			0.61307	0
02/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.61505			0.61881	0
02/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
02/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.79142			0.79401	0
02/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.79572			0.79831	0
02/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.80002			0.80262	0
02/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.92532			0.92791	0
02/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.91962			0.92222	0
02/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.93102			0.93361	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