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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 01/04/2020 TO: 01/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/04/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
01/04/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31720	0
01/04/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00000	0
01/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
01/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32077			1.32107	0
01/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00207			0.00237	0
01/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
01/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35857			1.35941	0
01/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02257			0.02341	0
01/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
01/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02911			0.03010	0
01/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.39517			0.39814	0
01/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19581			3.19581	0
01/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.94920			0.95105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.39091			0.39389	0
01/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.39946			0.40243	0
01/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.47511			0.47809	0
01/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.46366			0.46663	0
01/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00001			0.00001	0
01/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.46937			0.47234	0
01/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.10340			0.10525	0
01/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.19331			2.19430	0
01/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
01/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.48044			0.48282	0
01/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.66364			0.66602	0
01/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
01/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.64497			0.64700	0
01/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.64078			0.64281	0
01/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.63661			0.63864	0
01/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.71621			0.71824	0
01/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.70457			0.70660	0
01/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.71038			0.71241	0
01/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
01/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.47597			0.47970	0
01/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.47171			0.47543	0
01/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.48026			0.48399	0
01/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.60736			0.61109	0
01/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.61307			0.61680	0
01/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.61881			0.62253	0
01/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
01/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.79401			0.79660	0
01/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.79831			0.80089	0
01/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.80262			0.80520	0
01/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.92791			0.93049	0
01/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.92222			0.92480	0
01/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.93361			0.93620	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