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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 04/05/2020 TO: 04/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
04/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33839			1.33981	0
04/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00239			0.00381	0
04/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
04/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00467			0.00659	0
04/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.28170			0.29751	0
04/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.88760			0.89496	0
04/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
04/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.27743			0.29324	0
04/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.28602			0.30183	0
04/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.36163			0.37744	0
04/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
04/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.35022			0.36603	0
04/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.35590			0.37171	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16887			2.17079	0
04/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.04180			0.04916	0
04/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
04/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.39550			0.40657	0
04/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.57870			0.58977	0
04/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
04/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.57434			0.58334	0
04/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.57010			0.57911	0
04/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.56589			0.57489	0
04/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.64549			0.65449	0
04/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.63394			0.64294	0
04/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.63970			0.64871	0
04/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
04/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.33395			0.35372	0
04/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.32975			0.34951	0
04/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.33819			0.35797	0
04/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.46529			0.48507	0
04/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.47105			0.49082	0
04/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.47685			0.49661	0
04/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
04/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.70387			0.71535	0
04/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.70818			0.71966	0
04/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.71251			0.72399	0
04/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.83778			0.84926	0
04/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.83211			0.84359	0
04/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.84347			0.85495	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00