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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 08/04/2020 TO: 08/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
08/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31930			1.31944	0
08/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00060			0.00074	0
08/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
08/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35297			1.35374	0
08/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01697			0.01774	0
08/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
08/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02252			0.02342	0
08/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.37373			0.37686	0
08/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
08/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.93620			0.93807	0
08/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.36947			0.37260	0
08/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.37803			0.38116	0
08/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.45367			0.45680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.44223			0.44536	0
08/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
08/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.44793			0.45106	0
08/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.09040			0.09227	0
08/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.18672			2.18762	0
08/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
08/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.46351			0.46596	0
08/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.64671			0.64916	0
08/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
08/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.63062			0.63269	0
08/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.62642			0.62849	0
08/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.62225			0.62432	0
08/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.70185			0.70392	0
08/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.69022			0.69229	0
08/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.69602			0.69809	0
08/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
08/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.44911			0.45303	0
08/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.44486			0.44878	0
08/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.45340			0.45732	0
08/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.58050			0.58442	0
08/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.58621			0.59013	0
08/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.59196			0.59588	0
08/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
08/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.77570			0.77834	0
08/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.78000			0.78264	0
08/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.78431			0.78695	0
08/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.90960			0.91224	0
08/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.90391			0.90655	0
08/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.91530			0.91794	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00