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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/04/2020 TO: 20/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
20/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31872	0
20/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00002	0
20/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
20/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34480			1.34664	0
20/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00880			0.01064	0
20/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
20/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01280			0.01502	0
20/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.33410			0.34440	0
20/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
20/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.91368			0.91932	0
20/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.32983			0.34013	0
20/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.33842			0.34871	0
20/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.41403			0.42433	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.40262			0.41291	0
20/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
20/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.40830			0.41860	0
20/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.06788			0.07352	0
20/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17700			2.17922	0
20/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.43322			0.44095	0
20/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.61642			0.62415	0
20/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.60527			0.61170	0
20/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.60105			0.60749	0
20/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.59686			0.60330	0
20/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.67646			0.68290	0
20/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.66487			0.67130	0
20/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.67065			0.67709	0
20/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
20/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.39950			0.41238	0
20/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.39526			0.40814	0
20/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.40377			0.41666	0
20/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.53087			0.54376	0
20/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.53660			0.54948	0
20/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.54236			0.55524	0
20/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.74334			0.75155	0
20/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.74764			0.75585	0
20/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.75197			0.76017	0
20/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.87724			0.88545	0
20/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.87157			0.87977	0
20/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.88294			0.89115	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00