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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 23/04/2020 TO: 23/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
23/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31870	0
23/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00000	0
23/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
23/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34310			1.34365	0
23/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00710			0.00765	0
23/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
23/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01074			0.01141	0
23/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.32352			0.32708	0
23/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
23/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.90804			0.90992	0
23/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.31925			0.32281	0
23/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.32783			0.33139	0
23/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.40345			0.40701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.39203			0.39559	0
23/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
23/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.39772			0.40128	0
23/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.06224			0.06412	0
23/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17494			2.17561	0
23/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
23/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.42537			0.42800	0
23/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.60857			0.61120	0
23/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
23/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.59877			0.60094	0
23/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.59455			0.59672	0
23/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.59035			0.59252	0
23/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.66995			0.67212	0
23/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.65837			0.66054	0
23/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.66415			0.66632	0
23/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
23/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.38625			0.39071	0
23/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.38202			0.38647	0
23/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.39052			0.39498	0
23/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.51762			0.52208	0
23/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.52335			0.52781	0
23/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.52912			0.53357	0
23/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
23/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.73504			0.73782	0
23/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.73935			0.74213	0
23/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.74368			0.74645	0
23/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.86895			0.87173	0
23/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.86328			0.86605	0
23/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.87464			0.87742	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00