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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 28/04/2020 TO: 28/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
28/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31870	0
28/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00000	0
28/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
28/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34065			1.34258	0
28/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00465			0.00658	0
28/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
28/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00768			0.01009	0
28/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.30515			0.31992	0
28/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
28/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.89868			0.90616	0
28/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.30087			0.31565	0
28/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.30946			0.32423	0
28/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.38507			0.39985	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.37366			0.38843	0
28/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
28/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.37935			0.39412	0
28/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.05288			0.06036	0
28/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17188			2.17429	0
28/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
28/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.41201			0.42272	0
28/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.59521			0.60592	0
28/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.58779			0.59659	0
28/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.58356			0.59237	0
28/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.57935			0.58816	0
28/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.65895			0.66776	0
28/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.64739			0.65619	0
28/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.65316			0.66197	0
28/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
28/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.36327			0.38175	0
28/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.35905			0.37752	0
28/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.36752			0.38602	0
28/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.49462			0.51312	0
28/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.50037			0.51885	0
28/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.50615			0.52462	0
28/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.72103			0.73226	0
28/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.72534			0.73657	0
28/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.72966			0.74089	0
28/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.85494			0.86617	0
28/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.84926			0.86049	0
28/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.86063			0.87186	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00