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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 14/04/2020 TO: 14/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
14/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31879			1.31917	0
14/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00009			0.00047	0
14/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
14/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34863			1.35221	0
14/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01263			0.01621	0
14/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
14/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01738			0.02163	0
14/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.35442			0.37057	0
14/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
14/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.92496			0.93433	0
14/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.35015			0.36631	0
14/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.35872			0.37487	0
14/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.43435			0.45051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.42292			0.43907	0
14/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
14/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.42862			0.44477	0
14/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.07916			0.08853	0
14/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.18158			2.18583	0
14/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
14/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.44858			0.46105	0
14/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.63178			0.64425	0
14/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
14/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.61807			0.62855	0
14/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.61386			0.62435	0
14/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.60968			0.62017	0
14/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.68927			0.69977	0
14/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.67767			0.68815	0
14/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.68346			0.69395	0
14/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
14/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.42493			0.44516	0
14/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.42068			0.44091	0
14/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.42921			0.44945	0
14/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.55631			0.57655	0
14/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.56203			0.58226	0
14/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.56778			0.58801	0
14/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
14/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.75968			0.77305	0
14/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.76398			0.77735	0
14/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.76830			0.78166	0
14/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.89358			0.90695	0
14/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.88790			0.90126	0
14/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.89928			0.91265	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00