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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 15/04/2020 TO: 15/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
15/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31876			1.31879	0
15/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00006			0.00009	0
15/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
15/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34795			1.34863	0
15/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01195			0.01263	0
15/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
15/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01658			0.01738	0
15/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.35111			0.35442	0
15/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
15/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.92308			0.92496	0
15/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.34684			0.35015	0
15/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.35541			0.35872	0
15/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.43104			0.43435	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.41961			0.42292	0
15/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
15/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.42531			0.42862	0
15/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.07728			0.07916	0
15/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.18078			2.18158	0
15/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
15/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.44605			0.44858	0
15/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.62925			0.63178	0
15/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
15/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.61596			0.61807	0
15/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.61175			0.61386	0
15/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.60756			0.60968	0
15/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.68716			0.68927	0
15/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.67556			0.67767	0
15/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.68135			0.68346	0
15/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
15/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.42079			0.42493	0
15/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.41654			0.42068	0
15/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.42507			0.42921	0
15/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.55217			0.55631	0
15/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.55789			0.56203	0
15/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.56364			0.56778	0
15/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
15/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.75697			0.75968	0
15/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.76128			0.76398	0
15/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.76560			0.76830	0
15/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.89088			0.89358	0
15/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.88520			0.88790	0
15/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.89657			0.89928	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00