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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 21/04/2020 TO: 21/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
21/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31870	0
21/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00000	0
21/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
21/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34422			1.34480	0
21/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00822			0.00880	0
21/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
21/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01210			0.01280	0
21/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.33061			0.33410	0
21/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
21/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.91180			0.91368	0
21/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.32634			0.32983	0
21/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.33492			0.33842	0
21/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.41054			0.41403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.39912			0.40262	0
21/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
21/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.40481			0.40830	0
21/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.06600			0.06788	0
21/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17630			2.17700	0
21/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
21/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.43061			0.43322	0
21/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.61381			0.61642	0
21/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
21/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.60311			0.60527	0
21/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.59889			0.60105	0
21/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.59469			0.59686	0
21/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.67429			0.67646	0
21/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.66271			0.66487	0
21/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.66849			0.67065	0
21/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
21/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.39513			0.39950	0
21/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.39089			0.39526	0
21/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.39940			0.40377	0
21/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.52650			0.53087	0
21/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.53223			0.53660	0
21/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.53799			0.54236	0
21/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
21/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.74058			0.74334	0
21/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.74489			0.74764	0
21/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.74921			0.75197	0
21/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.87449			0.87724	0
21/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.86881			0.87157	0
21/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.88018			0.88294	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>