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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 16/04/2020 TO: 16/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
16/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31874			1.31876	0
16/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00004			0.00006	0
16/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
16/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34729			1.34795	0
16/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01129			0.01195	0
16/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
16/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01579			0.01658	0
16/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.34777			0.35111	0
16/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
16/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.92120			0.92308	0
16/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.34350			0.34684	0
16/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.35207			0.35541	0
16/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.42770			0.43104	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.41627			0.41961	0
16/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
16/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.42197			0.42531	0
16/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.07540			0.07728	0
16/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17999			2.18078	0
16/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
16/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.44351			0.44605	0
16/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.62671			0.62925	0
16/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
16/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.61383			0.61596	0
16/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.60962			0.61175	0
16/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.60543			0.60756	0
16/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.68503			0.68716	0
16/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.67343			0.67556	0
16/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.67922			0.68135	0
16/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
16/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.41660			0.42079	0
16/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.41236			0.41654	0
16/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.42088			0.42507	0
16/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.54798			0.55217	0
16/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.55370			0.55789	0
16/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.55946			0.56364	0
16/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
16/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.75427			0.75697	0
16/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.75857			0.76128	0
16/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.76289			0.76560	0
16/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.88817			0.89088	0
16/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.88249			0.88520	0
16/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.89387			0.89657	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00