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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 22/04/2020 TO: 22/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
22/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31870	0
22/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00000	0
22/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
22/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34365			1.34422	0
22/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00765			0.00822	0
22/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
22/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01141			0.01210	0
22/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.32708			0.33061	0
22/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
22/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.90992			0.91180	0
22/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.32281			0.32634	0
22/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.33139			0.33492	0
22/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.40701			0.41054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.39559			0.39912	0
22/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
22/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.40128			0.40481	0
22/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.06412			0.06600	0
22/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17561			2.17630	0
22/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
22/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.42800			0.43061	0
22/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.61120			0.61381	0
22/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
22/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.60094			0.60311	0
22/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.59672			0.59889	0
22/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.59252			0.59469	0
22/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.67212			0.67429	0
22/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.66054			0.66271	0
22/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.66632			0.66849	0
22/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
22/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.39071			0.39513	0
22/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.38647			0.39089	0
22/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.39498			0.39940	0
22/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.52208			0.52650	0
22/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.52781			0.53223	0
22/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.53357			0.53799	0
22/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
22/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.73782			0.74058	0
22/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.74213			0.74489	0
22/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.74645			0.74921	0
22/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.87173			0.87449	0
22/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.86605			0.86881	0
22/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.87742			0.88018	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>