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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 24/04/2020 TO: 24/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
24/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31870	0
24/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00000	0
24/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
24/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34258			1.34310	0
24/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00658			0.00710	0
24/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
24/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01009			0.01074	0
24/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.31992			0.32352	0
24/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
24/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.90616			0.90804	0
24/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.31565			0.31925	0
24/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.32423			0.32783	0
24/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.39985			0.40345	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.38843			0.39203	0
24/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
24/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.39412			0.39772	0
24/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.06036			0.06224	0
24/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17429			2.17494	0
24/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.42272			0.42537	0
24/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.60592			0.60857	0
24/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.59659			0.59877	0
24/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.59237			0.59455	0
24/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.58816			0.59035	0
24/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.66776			0.66995	0
24/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.65619			0.65837	0
24/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.66197			0.66415	0
24/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
24/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.38175			0.38625	0
24/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.37752			0.38202	0
24/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.38602			0.39052	0
24/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.51312			0.51762	0
24/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.51885			0.52335	0
24/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.52462			0.52912	0
24/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.73226			0.73504	0
24/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.73657			0.73935	0
24/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.74089			0.74368	0
24/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.86617			0.86895	0
24/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.86049			0.86328	0
24/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.87186			0.87464	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00