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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 22/05/2020 TO: 22/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
22/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33601			1.33602	0
22/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00001			0.00002	0
22/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
22/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00027			0.00035	0
22/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.19772			0.20315	0
22/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
22/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.85776			0.85915	0
22/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.19350			0.19893	0
22/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.20200			0.20744	0
22/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.27770			0.28313	0
22/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.26620			0.27164	0
22/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
22/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.27192			0.27735	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.01196			0.01335	0
22/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16447			2.16455	0
22/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
22/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.34220			0.34533	0
22/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.52540			0.52853	0
22/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
22/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.53207			0.53451	0
22/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.52781			0.53024	0
22/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.52356			0.52600	0
22/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.60316			0.60560	0
22/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.59167			0.59411	0
22/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.59741			0.59984	0
22/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
22/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.22917			0.23594	0
22/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.22511			0.23186	0
22/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.23328			0.24007	0
22/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.36038			0.36717	0
22/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.36627			0.37304	0
22/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.37221			0.37897	0
22/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
22/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.64994			0.65304	0
22/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.65427			0.65737	0
22/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.65860			0.66171	0
22/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.78386			0.78697	0
22/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.77820			0.78131	0
22/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.78954			0.79264	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00