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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 28/05/2020 TO: 28/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
28/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33600			1.33600	0
28/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00000			0.00000	0
28/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
28/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00003			0.00005	0
28/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.16199			0.16838	0
28/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
28/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.85066			0.85167	0
28/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.15784			0.16421	0
28/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.16623			0.17262	0
28/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.24204			0.24841	0
28/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.23043			0.23682	0
28/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
28/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.23619			0.24258	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00486			0.00587	0
28/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16423			2.16424	0
28/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
28/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.32291			0.32619	0
28/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.50611			0.50939	0
28/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.51726			0.51975	0
28/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.51298			0.51548	0
28/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.50873			0.51123	0
28/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.58833			0.59083	0
28/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.57686			0.57935	0
28/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.58258			0.58508	0
28/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
28/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.18479			0.19271	0
28/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.18084			0.18874	0
28/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.18880			0.19674	0
28/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.31590			0.32384	0
28/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.32189			0.32981	0
28/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.32794			0.33584	0
28/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.63104			0.63423	0
28/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.63537			0.63855	0
28/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.63971			0.64289	0
28/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.76497			0.76815	0
28/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.75931			0.76249	0
28/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.77064			0.77383	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00