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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 07/05/2020 TO: 07/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
07/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33756			1.33781	0
07/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00156			0.00181	0
07/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
07/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00346			0.00384	0
07/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.26931			0.27350	0
07/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
07/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.88217			0.88397	0
07/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.26504			0.26923	0
07/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.27363			0.27781	0
07/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.34924			0.35343	0
07/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.33783			0.34201	0
07/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
07/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.34351			0.34770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.03637			0.03817	0
07/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16766			2.16804	0
07/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
07/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.38703			0.38987	0
07/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.57023			0.57307	0
07/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.56751			0.56979	0
07/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.56326			0.56555	0
07/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.55904			0.56133	0
07/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.63864			0.64093	0
07/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.62711			0.62939	0
07/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.63286			0.63515	0
07/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
07/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.31847			0.32370	0
07/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.31428			0.31951	0
07/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.32269			0.32793	0
07/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.44979			0.45503	0
07/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.45557			0.46080	0
07/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.46138			0.46661	0
07/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.69515			0.69807	0
07/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.69946			0.70238	0
07/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.70379			0.70671	0
07/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.82906			0.83198	0
07/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.82339			0.82631	0
07/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.83475			0.83767	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00