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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 13/05/2020 TO: 13/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
13/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33647			1.33660	0
13/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00047			0.00060	0
13/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
13/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00163			0.00188	0
13/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.24288			0.24745	0
13/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
13/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.87171			0.87340	0
13/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.23862			0.24320	0
13/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.24719			0.25177	0
13/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.32282			0.32740	0
13/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.31139			0.31597	0
13/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
13/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.31708			0.32165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.02591			0.02760	0
13/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16583			2.16608	0
13/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
13/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.36962			0.37257	0
13/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.55282			0.55577	0
13/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
13/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.55359			0.55593	0
13/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.54934			0.55168	0
13/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.54511			0.54745	0
13/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.62471			0.62705	0
13/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.61319			0.61553	0
13/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.61894			0.62128	0
13/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
13/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.28546			0.29117	0
13/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.28131			0.28702	0
13/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.28966			0.29537	0
13/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.41676			0.42247	0
13/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.42256			0.42827	0
13/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.42841			0.43412	0
13/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
13/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.67739			0.68038	0
13/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.68171			0.68470	0
13/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.68605			0.68904	0
13/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.81131			0.81430	0
13/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.80565			0.80864	0
13/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.81699			0.81998	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00