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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 15/05/2020 TO: 15/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
15/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33627			1.33637	0
15/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00027			0.00037	0
15/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
15/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00119			0.00140	0
15/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.23349			0.23823	0
15/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
15/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.86838			0.87003	0
15/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.22924			0.23397	0
15/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.23780			0.24254	0
15/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.31344			0.31817	0
15/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.30200			0.30674	0
15/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
15/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.30769			0.31243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.02258			0.02423	0
15/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16539			2.16560	0
15/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
15/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.36367			0.36665	0
15/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.54687			0.54985	0
15/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
15/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.54888			0.55124	0
15/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.54462			0.54699	0
15/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.54039			0.54275	0
15/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.61999			0.62235	0
15/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.60848			0.61084	0
15/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.61422			0.61659	0
15/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
15/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.27375			0.27966	0
15/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.26962			0.27551	0
15/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.27793			0.28385	0
15/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.40503			0.41095	0
15/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.41085			0.41676	0
15/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.41672			0.42261	0
15/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
15/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.67138			0.67439	0
15/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.67570			0.67871	0
15/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.68004			0.68305	0
15/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.80530			0.80831	0
15/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.79964			0.80265	0
15/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.81098			0.81399	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00