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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 11/05/2020 TO: 11/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
11/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33675			1.33732	0
11/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00075			0.00132	0
11/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
11/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00215			0.00310	0
11/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.25196			0.26506	0
11/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.87512			0.88039	0
11/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
11/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.24770			0.26080	0
11/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.25627			0.26938	0
11/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.33190			0.34500	0
11/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
11/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.32047			0.33358	0
11/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.32616			0.33926	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16635			2.16730	0
11/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.02932			0.03459	0
11/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
11/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.37550			0.38417	0
11/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.55870			0.56737	0
11/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
11/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.55827			0.56521	0
11/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.55402			0.56096	0
11/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.54979			0.55674	0
11/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.62939			0.63634	0
11/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.61787			0.62481	0
11/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.62362			0.63056	0
11/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
11/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.29679			0.31316	0
11/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.29263			0.30898	0
11/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.30100			0.31739	0
11/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.42810			0.44449	0
11/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.43389			0.45026	0
11/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.43973			0.45608	0
11/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
11/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.68336			0.69222	0
11/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.68768			0.69653	0
11/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.69201			0.70087	0
11/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.81728			0.82613	0
11/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.81161			0.82047	0
11/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.82296			0.83182	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>