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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 18/05/2020 TO: 18/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
18/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33609			1.33627	0
18/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00009			0.00027	0
18/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
18/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00069			0.00119	0
18/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.21877			0.23349	0
18/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
18/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.86360			0.86838	0
18/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.21454			0.22924	0
18/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.22307			0.23780	0
18/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.29874			0.31344	0
18/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.28727			0.30200	0
18/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
18/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.29297			0.30769	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.01780			0.02258	0
18/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16489			2.16539	0
18/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
18/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.35459			0.36367	0
18/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.53779			0.54687	0
18/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
18/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.54174			0.54888	0
18/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.53748			0.54462	0
18/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.53324			0.54039	0
18/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.61284			0.61999	0
18/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.60134			0.60848	0
18/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.60708			0.61422	0
18/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
18/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.25540			0.27375	0
18/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.25129			0.26962	0
18/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.25956			0.27793	0
18/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.38666			0.40503	0
18/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.39250			0.41085	0
18/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.39839			0.41672	0
18/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
18/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.66227			0.67138	0
18/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.66659			0.67570	0
18/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.67093			0.68004	0
18/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.79619			0.80530	0
18/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.79053			0.79964	0
18/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.80187			0.81098	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>