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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
05/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33809			1.33839	0
05/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00209			0.00239	0
05/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
05/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00425			0.00467	0
05/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.27763			0.28170	0
05/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
05/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.88578			0.88760	0
05/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.27336			0.27743	0
05/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.28194			0.28602	0
05/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.35756			0.36163	0
05/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.34614			0.35022	0
05/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
05/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.35183			0.35590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.03998			0.04180	0
05/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16845			2.16887	0
05/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
05/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.39269			0.39550	0
05/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.57589			0.57870	0
05/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
05/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.57207			0.57434	0
05/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.56783			0.57010	0
05/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.56361			0.56589	0
05/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.64321			0.64549	0
05/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.63167			0.63394	0
05/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.63743			0.63970	0
05/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
05/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.32886			0.33395	0
05/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.32466			0.32975	0
05/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.33309			0.33819	0
05/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.46019			0.46529	0
05/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.46596			0.47105	0
05/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.47176			0.47685	0
05/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
05/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.70097			0.70387	0
05/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.70529			0.70818	0
05/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.70962			0.71251	0
05/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.83489			0.83778	0
05/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.82922			0.83211	0
05/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.84057			0.84347	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00