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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 29/05/2020 TO: 29/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
29/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33600			1.33600	0
29/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00000			0.00000	0
29/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
29/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00002			0.00003	0
29/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.15540			0.16199	0
29/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
29/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84974			0.85066	0
29/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.15125			0.15784	0
29/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.15962			0.16623	0
29/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.23545			0.24204	0
29/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.22382			0.23043	0
29/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
29/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.22960			0.23619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00394			0.00486	0
29/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16422			2.16423	0
29/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
29/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.31961			0.32291	0
29/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.50281			0.50611	0
29/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
29/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.51475			0.51726	0
29/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.51047			0.51298	0
29/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.50621			0.50873	0
29/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.58581			0.58833	0
29/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.57435			0.57686	0
29/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.58007			0.58258	0
29/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
29/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.17661			0.18479	0
29/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.17269			0.18084	0
29/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.18060			0.18880	0
29/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.30770			0.31590	0
29/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.31371			0.32189	0
29/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.31979			0.32794	0
29/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
29/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.62784			0.63104	0
29/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.63217			0.63537	0
29/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.63651			0.63971	0
29/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.76177			0.76497	0
29/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.75611			0.75931	0
29/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.76744			0.77064	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>