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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 05/06/2020 TO: 05/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
05/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
05/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.10064			0.10971	0
05/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
05/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84604			0.84626	0
05/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.09670			0.10573	0
05/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.10468			0.11380	0
05/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.18090			0.18993	0
05/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.16888			0.17800	0
05/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
05/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.17484			0.18391	0
05/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00024			0.00046	0
05/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
05/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.29570			0.29920	0
05/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.47890			0.48240	0
05/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
05/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.49685			0.49944	0
05/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.49256			0.49516	0
05/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.48830			0.49089	0
05/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.56790			0.57049	0
05/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.55645			0.55904	0
05/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.56216			0.56476	0
05/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
05/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.10918			0.12029	0
05/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.10559			0.11662	0
05/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.11286			0.12404	0
05/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.23996			0.25114	0
05/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.24628			0.25739	0
05/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.25269			0.26372	0
05/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
05/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.60502			0.60833	0
05/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.60934			0.61265	0
05/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.61369			0.61700	0
05/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.73894			0.74225	0
05/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.73329			0.73660	0
05/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.74462			0.74793	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00