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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 11/06/2020 TO: 11/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
11/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
11/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.02212			0.04080	0
11/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
11/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84580			0.84580	0
11/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.01949			0.03757	0
11/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.02501			0.04423	0
11/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.10369			0.12177	0
11/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.08921			0.10843	0
11/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
11/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.09632			0.11500	0
11/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00000			0.00000	0
11/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
11/06/2020	\$ / 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
11/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.27396			0.27768	0
11/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.45716			0.46088	0
11/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
11/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.48101			0.48368	0
11/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.47671			0.47939	0
11/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.47244			0.47512	0
11/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.55204			0.55472	0
11/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.54061			0.54328	0
11/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.54631			0.54899	0
11/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
11/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.01740			0.03783	0
11/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.01555			0.03523	0
11/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.01942			0.04059	0
11/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.14652			0.16769	0
11/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.15450			0.17493	0
11/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.16265			0.18233	0
11/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
11/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.58482			0.58823	0
11/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.58915			0.59256	0
11/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.59349			0.59690	0
11/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.71875			0.72216	0
11/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.71309			0.71650	0
11/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.72442			0.72783	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00