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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 22/06/2020 TO: 22/06/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/06/2020 | \$ / R On 28-July-20 | | | Any day expiry | 15.18680 | 15.18680 | | | 0 |
| 22/06/2020 | \$ / R On 28-July-20 | 15.37 | C | Any day expiry | 0.23033 | 0.24279 | | | 0 |
| 22/06/2020 | \$ / R On 28-July-20 | 15.37 | P | Any day expiry | 0.41353 | 0.42599 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.45061 | 0.45909 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.51021 | 0.51869 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.44629 | 0.45478 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.51589 | 0.52438 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.44201 | 0.45049 | | | 0 |
| 22/06/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.52161 | 0.53009 | | | 0 |
| 22/06/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0 |
| 22/06/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.55474 | 0.56555 | | | 0 |
| 22/06/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.67434 | 0.68515 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------------------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/06/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.55039 | 0.56120 | | | 0 |
| 22/06/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.67999 | 0.69080 | | | 0 |
| 22/06/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.54607 | 0.55687 | | | 0 |
| 22/06/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.68567 | 0.69647 | | | 0 |
| Futures Open Interest | | | | | | | | | 0.00 |
| Options Open Interest | | | | | | | | | 0.00 |
| Total | | | | | | | | | 0.00 |