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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 08/06/2020 TO: 08/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
08/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
08/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.06885			0.10064	0
08/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84581			0.84604	0
08/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
08/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.06517			0.09670	0
08/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.07267			0.10468	0
08/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.14937			0.18090	0
08/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
08/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.13687			0.16888	0
08/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.14305			0.17484	0
08/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
08/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00001			0.00024	0
08/06/2020	\$ / 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
08/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.28499			0.29570	0
08/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.46819			0.47890	0
08/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
08/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.48899			0.49685	0
08/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.48470			0.49256	0
08/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.48043			0.48830	0
08/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.56003			0.56790	0
08/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.54859			0.55645	0
08/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.55430			0.56216	0
08/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
08/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.07070			0.10918	0
08/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.06749			0.10559	0
08/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.07403			0.11286	0
08/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.20113			0.23996	0
08/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.20780			0.24628	0
08/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.21459			0.25269	0
08/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
08/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.59500			0.60502	0
08/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.59932			0.60934	0
08/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.60367			0.61369	0
08/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.72892			0.73894	0
08/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.72327			0.73329	0
08/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.73460			0.74462	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00