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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 12/06/2020 TO: 12/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
12/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
12/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.00000			0.02212	0
12/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
12/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84580			0.84580	0
12/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.00000			0.01949	0
12/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.00000			0.02501	0
12/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.08420			0.10369	0
12/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.06420			0.08921	0
12/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
12/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.07420			0.09632	0
12/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00000			0.00000	0
12/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
12/06/2020	\$ / 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
12/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.27021			0.27396	0
12/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.45341			0.45716	0
12/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
12/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.47832			0.48101	0
12/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.47402			0.47671	0
12/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.46975			0.47244	0
12/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.54935			0.55204	0
12/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.53792			0.54061	0
12/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.54362			0.54631	0
12/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
12/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.00000			0.01740	0
12/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.00000			0.01555	0
12/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.00000			0.01942	0
12/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.12710			0.14652	0
12/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.13710			0.15450	0
12/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.14710			0.16265	0
12/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
12/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.58139			0.58482	0
12/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.58572			0.58915	0
12/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.59007			0.59349	0
12/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.71532			0.71875	0
12/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.70967			0.71309	0
12/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.72099			0.72442	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00