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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 03/06/2020 TO: 03/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
03/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
03/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.11826			0.12637	0
03/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
03/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84659			0.84701	0
03/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.11424			0.12231	0
03/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.12238			0.13051	0
03/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.19844			0.20651	0
03/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.18658			0.19471	0
03/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
03/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.19246			0.20057	0
03/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00079			0.00121	0
03/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
03/06/2020	\$ / 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
03/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.30268			0.30612	0
03/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.48588			0.48932	0
03/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.50203			0.50459	0
03/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.49774			0.50031	0
03/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.49348			0.49605	0
03/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.57308			0.57565	0
03/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.56163			0.56419	0
03/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.56734			0.56991	0
03/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
03/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.13078			0.14075	0
03/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.12705			0.13697	0
03/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.13458			0.14460	0
03/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.26168			0.27170	0
03/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.26788			0.27785	0
03/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.27415			0.28407	0
03/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.61162			0.61489	0
03/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.61594			0.61922	0
03/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.62029			0.62356	0
03/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.74554			0.74882	0
03/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.73989			0.74316	0
03/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.75122			0.75449	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00