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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 01/06/2020 TO: 01/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/06/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
01/06/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33600			1.33600	0
01/06/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00000			0.00000	0
01/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
01/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00002	0
01/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.13408			0.15540	0
01/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
01/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84754			0.84974	0
01/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.13000			0.15125	0
01/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.13826			0.15962	0
01/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.21420			0.23545	0
01/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.20246			0.22382	0
01/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
01/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.20828			0.22960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00174			0.00394	0
01/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16422	0
01/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
01/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.30954			0.31961	0
01/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.49274			0.50281	0
01/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
01/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.50715			0.51475	0
01/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.50287			0.51047	0
01/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.49861			0.50621	0
01/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.57821			0.58581	0
01/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.56675			0.57435	0
01/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.57247			0.58007	0
01/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
01/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.15026			0.17661	0
01/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.14644			0.17269	0
01/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.15416			0.18060	0
01/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.28126			0.30770	0
01/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.28736			0.31371	0
01/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.29354			0.31979	0
01/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
01/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.61815			0.62784	0
01/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.62248			0.63217	0
01/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.62682			0.63651	0
01/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.75208			0.76177	0
01/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.74642			0.75611	0
01/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.75775			0.76744	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**