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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 06/05/2020 TO: 06/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
06/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33781			1.33809	0
06/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00181			0.00209	0
06/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
06/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00384			0.00425	0
06/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.27350			0.27763	0
06/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
06/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.88397			0.88578	0
06/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.26923			0.27336	0
06/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.27781			0.28194	0
06/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.35343			0.35756	0
06/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.34201			0.34614	0
06/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
06/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.34770			0.35183	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.03817			0.03998	0
06/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16804			2.16845	0
06/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
06/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.38987			0.39269	0
06/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.57307			0.57589	0
06/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.56979			0.57207	0
06/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.56555			0.56783	0
06/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.56133			0.56361	0
06/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.64093			0.64321	0
06/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.62939			0.63167	0
06/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.63515			0.63743	0
06/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
06/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.32370			0.32886	0
06/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.31951			0.32466	0
06/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.32793			0.33309	0
06/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.45503			0.46019	0
06/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.46080			0.46596	0
06/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.46661			0.47176	0
06/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.69807			0.70097	0
06/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.70238			0.70529	0
06/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.70671			0.70962	0
06/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.83198			0.83489	0
06/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.82631			0.82922	0
06/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.83767			0.84057	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**