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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 02/06/2020 TO: 02/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/06/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
02/06/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33600			1.33600	0
02/06/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00000			0.00000	0
02/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
02/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
02/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.12637			0.13408	0
02/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
02/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84701			0.84754	0
02/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.12231			0.13000	0
02/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.13051			0.13826	0
02/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.20651			0.21420	0
02/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.19471			0.20246	0
02/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
02/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.20057			0.20828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00121			0.00174	0
02/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
02/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
02/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.30612			0.30954	0
02/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.48932			0.49274	0
02/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
02/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.50459			0.50715	0
02/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.50031			0.50287	0
02/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.49605			0.49861	0
02/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.57565			0.57821	0
02/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.56419			0.56675	0
02/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.56991			0.57247	0
02/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
02/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.14075			0.15026	0
02/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.13697			0.14644	0
02/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.14460			0.15416	0
02/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.27170			0.28126	0
02/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.27785			0.28736	0
02/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.28407			0.29354	0
02/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
02/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.61489			0.61815	0
02/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.61922			0.62248	0
02/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.62356			0.62682	0
02/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.74882			0.75208	0
02/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.74316			0.74642	0
02/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.75449			0.75775	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**