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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 10/06/2020 TO: 10/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
10/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
10/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.04080			0.05588	0
10/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84580			0.84580	0
10/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
10/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.03757			0.05236	0
10/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.04423			0.05956	0
10/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.12177			0.13656	0
10/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
10/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.10843			0.12376	0
10/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.11500			0.13008	0
10/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
10/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00000			0.00000	0
10/06/2020	\$ / 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
10/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.27768			0.28135	0
10/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.46088			0.46455	0
10/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
10/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.48368			0.48634	0
10/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.47939			0.48205	0
10/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.47512			0.47778	0
10/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.55472			0.55738	0
10/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.54328			0.54594	0
10/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.54899			0.55165	0
10/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
10/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.03783			0.05531	0
10/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.03523			0.05233	0
10/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.04059			0.05842	0
10/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.16769			0.18552	0
10/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.17493			0.19241	0
10/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.18233			0.19943	0
10/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
10/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.58823			0.59162	0
10/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.59256			0.59595	0
10/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.59690			0.60029	0
10/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.72216			0.72555	0
10/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.71650			0.71989	0
10/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.72783			0.73122	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>