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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 17/06/2020 TO: 17/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
17/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.25085			0.25872	0
17/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.43405			0.44192	0
17/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.46466			0.47017	0
17/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.46035			0.46586	0
17/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.45607			0.46159	0
17/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.53567			0.54119	0
17/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.52426			0.52977	0
17/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.52995			0.53546	0
17/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.56398			0.57100	0
17/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.56830			0.57533	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.57265			0.57967	0
17/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.69790			0.70493	0
17/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.69225			0.69927	0
17/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.70358			0.71060	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**