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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 18/06/2020 TO: 18/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
18/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.24685			0.25085	0
18/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.43005			0.43405	0
18/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
18/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.46188			0.46466	0
18/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.45757			0.46035	0
18/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.45329			0.45607	0
18/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.53289			0.53567	0
18/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.52148			0.52426	0
18/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.52717			0.52995	0
18/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
18/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.56043			0.56398	0
18/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.56476			0.56830	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.56911			0.57265	0
18/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.69436			0.69790	0
18/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.68871			0.69225	0
18/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.70003			0.70358	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00