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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 19/06/2020 TO: 19/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
19/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.24279			0.24685	0
19/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.42599			0.43005	0
19/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
19/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.45909			0.46188	0
19/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.45478			0.45757	0
19/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.45049			0.45329	0
19/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.53009			0.53289	0
19/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.51869			0.52148	0
19/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.52438			0.52717	0
19/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
19/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.55687			0.56043	0
19/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.56120			0.56476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.56555			0.56911	0
19/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.69080			0.69436	0
19/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.68515			0.68871	0
19/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.69647			0.70003	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**