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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 24/06/2020 TO: 24/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.22174			0.22606	0
24/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.40494			0.40926	0
24/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.44488			0.44775	0
24/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.44056			0.44343	0
24/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.43627			0.43915	0
24/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.51587			0.51875	0
24/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.50448			0.50735	0
24/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.51016			0.51303	0
24/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.53875			0.54242	0
24/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.54308			0.54675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.54743			0.55110	0
24/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.67268			0.67635	0
24/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.66703			0.67070	0
24/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.67835			0.68202	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**