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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 25/06/2020 TO: 25/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
25/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.21736			0.22174	0
25/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.40056			0.40494	0
25/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
25/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.44198			0.44488	0
25/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.43766			0.44056	0
25/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.43337			0.43627	0
25/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.51297			0.51587	0
25/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.50158			0.50448	0
25/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.50726			0.51016	0
25/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
25/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.53507			0.53875	0
25/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.53939			0.54308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.54374			0.54743	0
25/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.66899			0.67268	0
25/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.66334			0.66703	0
25/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.67467			0.67835	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00