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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 30/06/2020 TO: 30/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
30/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.19444			0.19917	0
30/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.37764			0.38237	0
30/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
30/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.42723			0.43022	0
30/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.42290			0.42589	0
30/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.41861			0.42160	0
30/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.49821			0.50120	0
30/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.48683			0.48982	0
30/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.49250			0.49549	0
30/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
30/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.51627			0.52008	0
30/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.52060			0.52440	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.52495			0.52875	0
30/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.65020			0.65400	0
30/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.64455			0.64835	0
30/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.65587			0.65968	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**