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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 15/06/2020 TO: 15/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
15/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
15/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.25872	0.27021			
15/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.44192	0.45341			
15/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
15/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.47017	0.47832			
15/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.52977	0.53792			
15/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.46586	0.47402			
15/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.53546	0.54362			
15/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.46159	0.46975			
15/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.54119	0.54935			
15/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
15/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.57967	0.59007			
15/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.69927	0.70967			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.57533	0.58572			
15/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.70493	0.71532			
15/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.57100	0.58139			
15/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.71060	0.72099			

**Futures Open Interest** 0.0  
**Options Open Interest** 0.0  
**Total** 0.0