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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/06/2020 TO: 17/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
17/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.25085	0.25872			
17/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.43405	0.44192			
17/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
17/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.46466	0.47017			
17/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.52426	0.52977			
17/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.46035	0.46586			
17/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.52995	0.53546			
17/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.45607	0.46159			
17/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.53567	0.54119			
17/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
17/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.57265	0.57967			
17/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.69225	0.69927			

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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
17/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.56830	0.57533			
17/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.69790	0.70493			
17/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.56398	0.57100			
17/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.70358	0.71060			

<b>Futures Open Interest</b>									<b>0.0</b>
<b>Options Open Interest</b>									<b>0.0</b>
<b>Total</b>									<b>0.0</b>