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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 23/06/2020 TO: 23/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
23/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.22606	0.23033			0
23/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.40926	0.41353			0
23/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
23/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.44775	0.45061			0
23/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.50735	0.51021			0
23/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.44343	0.44629			0
23/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.51303	0.51589			0
23/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.43915	0.44201			0
23/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.51875	0.52161			0
23/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
23/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.55110	0.55474			0
23/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.67070	0.67434			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
23/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.54675	0.55039			0
23/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.67635	0.67999			0
23/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.54242	0.54607			0
23/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.68202	0.68567			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00