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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
25/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.21736	0.22174			0
25/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.40056	0.40494			0
25/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
25/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.44198	0.44488			0
25/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.50158	0.50448			0
25/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.43766	0.44056			0
25/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.50726	0.51016			0
25/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.43337	0.43627			0
25/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.51297	0.51587			0
25/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
25/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.54374	0.54743			0
25/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.66334	0.66703			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.53939	0.54308			0
25/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.66899	0.67268			0
25/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.53507	0.53875			0
25/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.67467	0.67835			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00