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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
30/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.19444	0.19917			
30/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.37764	0.38237			
30/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
30/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.42723	0.43022			
30/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.48683	0.48982			
30/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.42290	0.42589			
30/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.49250	0.49549			
30/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.41861	0.42160			
30/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.49821	0.50120			
30/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
30/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.52495	0.52875			
30/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.64455	0.64835			

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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
30/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.52060	0.52440			
30/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.65020	0.65400			
30/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.51627	0.52008			
30/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.65587	0.65968			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0