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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 26/06/2020 TO: 26/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
26/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.21291	0.21736			0
26/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.39611	0.40056			0
26/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
26/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.43907	0.44198			0
26/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.49867	0.50158			0
26/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.43475	0.43766			0
26/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.50435	0.50726			0
26/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.43045	0.43337			0
26/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.51005	0.51297			0
26/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
26/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.54003	0.54374			0
26/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.65963	0.66334			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.53568	0.53939			0
26/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.66528	0.66899			0
26/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.53135	0.53507			0
26/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.67095	0.67467			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00