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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
26/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.21291			0.21736	0
26/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.39611			0.40056	0
26/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
26/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.43907			0.44198	0
26/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.43475			0.43766	0
26/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.43045			0.43337	0
26/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.51005			0.51297	0
26/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.49867			0.50158	0
26/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.50435			0.50726	0
26/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
26/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.53135			0.53507	0
26/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.53568			0.53939	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.54003			0.54374	0
26/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.66528			0.66899	0
26/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.65963			0.66334	0
26/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.67095			0.67467	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**