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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 16/07/2020 TO: 16/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
16/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.10394			0.11077	0
16/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.28714			0.29397	0
16/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
16/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.37645			0.37981	0
16/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.37210			0.37546	0
16/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.36779			0.37115	0
16/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.44739			0.45075	0
16/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.43605			0.43941	0
16/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.44170			0.44506	0
16/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
16/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.45159			0.45587	0
16/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.45590			0.46018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
16/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.46025			0.46452	0
16/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.58550			0.58978	0
16/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.57985			0.58412	0
16/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.59119			0.59547	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00