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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 17/07/2020 TO: 17/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
17/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.09687			0.10394	0
17/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.28007			0.28714	0
17/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.37306			0.37645	0
17/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.36871			0.37210	0
17/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.36440			0.36779	0
17/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.44400			0.44739	0
17/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.43266			0.43605	0
17/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.43831			0.44170	0
17/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.44728			0.45159	0
17/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.45159			0.45590	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.45593			0.46025	0
17/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.58119			0.58550	0
17/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.57553			0.57985	0
17/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.58688			0.59119	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00