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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 22/07/2020 TO: 22/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
22/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.05670			0.06551	0
22/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.23990			0.24871	0
22/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
22/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.35568			0.35922	0
22/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.35133			0.35487	0
22/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.34701			0.35055	0
22/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.42661			0.43015	0
22/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.41528			0.41882	0
22/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.42093			0.42447	0
22/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
22/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.42516			0.42966	0
22/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.42946			0.43397	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
22/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.43380			0.43830	0
22/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.55906			0.56357	0
22/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.55340			0.55790	0
22/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.56476			0.56926	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**