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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 28/07/2020 TO: 28/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
28/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.00000			0.00481	0
28/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.18320			0.18801	0
28/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.33373			0.33748	0
28/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.32937			0.33312	0
28/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.32505			0.32880	0
28/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.40465			0.40840	0
28/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.39333			0.39708	0
28/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.39897			0.40272	0
28/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.39723			0.40200	0
28/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.40152			0.40630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.40585			0.41062	0
28/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.53112			0.53590	0
28/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.52545			0.53022	0
28/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.53683			0.54160	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**