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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 29/07/2020 TO: 29/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
29/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.32994			0.33373	0
29/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.32558			0.32937	0
29/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.32126			0.32505	0
29/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.40086			0.40465	0
29/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.38954			0.39333	0
29/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.39518			0.39897	0
29/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
29/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.39241			0.39723	0
29/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.39670			0.40152	0
29/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.40103			0.40585	0
29/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.52630			0.53112	0
29/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.52063			0.52545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.53201			0.53683	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00