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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 03/07/2020 TO: 03/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
03/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.17977			0.18475	0
03/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.36297			0.36795	0
03/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.41815			0.42120	0
03/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.41382			0.41687	0
03/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.40952			0.41257	0
03/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.48912			0.49217	0
03/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.47775			0.48080	0
03/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.48342			0.48647	0
03/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.50470			0.50858	0
03/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.50902			0.51291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.51337			0.51726	0
03/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.63862			0.64251	0
03/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.63297			0.63686	0
03/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.64430			0.64818	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00