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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
07/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.15888			0.16426	0
07/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.34208			0.34746	0
07/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.40575			0.40888	0
07/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.40141			0.40454	0
07/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.39710			0.40024	0
07/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.47670			0.47984	0
07/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.46535			0.46848	0
07/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.47101			0.47414	0
07/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.48890			0.49289	0
07/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.49322			0.49721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.49757			0.50156	0
07/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.62282			0.62681	0
07/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.61717			0.62116	0
07/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.62850			0.63249	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**