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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 10/07/2020 TO: 10/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
10/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.14199			0.14775	0
10/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.32519			0.33095	0
10/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
10/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.39621			0.39941	0
10/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.39186			0.39507	0
10/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.38755			0.39076	0
10/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.46715			0.47036	0
10/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.45581			0.45901	0
10/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.46146			0.46467	0
10/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
10/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.47674			0.48083	0
10/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.48106			0.48515	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.48541			0.48949	0
10/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.61066			0.61475	0
10/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.60501			0.60909	0
10/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.61634			0.62043	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**