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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 13/07/2020 TO: 13/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
13/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.12380			0.14199	0
13/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.30700			0.32519	0
13/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
13/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.38645			0.39621	0
13/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.38210			0.39186	0
13/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.37779			0.38755	0
13/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.45739			0.46715	0
13/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.44605			0.45581	0
13/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.45170			0.46146	0
13/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
13/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.46432			0.47674	0
13/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.46863			0.48106	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.47298			0.48541	0
13/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.59823			0.61066	0
13/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.59258			0.60501	0
13/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.60392			0.61634	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**