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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 15/07/2020 TO: 15/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
15/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.11077			0.11739	0
15/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.29397			0.30059	0
15/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
15/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.37981			0.38314	0
15/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.37546			0.37879	0
15/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.37115			0.37448	0
15/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.45075			0.45408	0
15/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.43941			0.44274	0
15/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.44506			0.44839	0
15/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
15/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.45587			0.46011	0
15/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.46018			0.46442	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.46452			0.46877	0
15/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.58978			0.59402	0
15/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.58412			0.58837	0
15/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.59547			0.59971	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00