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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/07/2020 TO: 20/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.07389			0.09687	0
20/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.25709			0.28007	0
20/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.36273			0.37306	0
20/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.35837			0.36871	0
20/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.35406			0.36440	0
20/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.43366			0.44400	0
20/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.42233			0.43266	0
20/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.42797			0.43831	0
20/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.43412			0.44728	0
20/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.43843			0.45159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.44277			0.45593	0
20/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.56803			0.58119	0
20/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.56237			0.57553	0
20/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.57372			0.58688	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**