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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 01/07/2020 TO: 01/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
01/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.18964			0.19444	0
01/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.37284			0.37764	0
01/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
01/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.42423			0.42723	0
01/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.41990			0.42290	0
01/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.41560			0.41861	0
01/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.49520			0.49821	0
01/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.48383			0.48683	0
01/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.48950			0.49250	0
01/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
01/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.51244			0.51627	0
01/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.51676			0.52060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.52111			0.52495	0
01/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.64636			0.65020	0
01/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.64071			0.64455	0
01/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.65204			0.65587	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00