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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 09/07/2020 TO: 09/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
09/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.14775			0.15338	0
09/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.33095			0.33658	0
09/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
09/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.39941			0.40259	0
09/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.39507			0.39825	0
09/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.39076			0.39394	0
09/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.47036			0.47354	0
09/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.45901			0.46219	0
09/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.46467			0.46785	0
09/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
09/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.48083			0.48488	0
09/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.48515			0.48920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.48949			0.49354	0
09/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.61475			0.61880	0
09/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.60909			0.61314	0
09/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.62043			0.62448	0

Future Open Interest **0.00**

Option Open Interest **0.00**

Grand Total **0.00**