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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 31/07/2020 TO: 31/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
31/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.32224			0.32611	0
31/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.31788			0.32175	0
31/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.31355			0.31743	0
31/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.39315			0.39703	0
31/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.38184			0.38571	0
31/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.38748			0.39135	0
31/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
31/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.38262			0.38754	0
31/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.38691			0.39183	0
31/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.39122			0.39615	0
31/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.51651			0.52143	0
31/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.51082			0.51575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.52222			0.52714	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00