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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 14/08/2020 TO: 14/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
14/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.26270			0.26735	0
14/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.25834			0.26299	0
14/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.25403			0.25868	0
14/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.33363			0.33828	0
14/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.32230			0.32695	0
14/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.32794			0.33259	0
14/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
14/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.30701			0.31291	0
14/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.31124			0.31714	0
14/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.31551			0.32142	0
14/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.44084			0.44674	0
14/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.43511			0.44102	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.44661			0.45251	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>