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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 17/08/2020 TO: 17/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.24829			0.26270	0
17/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.24393			0.25834	0
17/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.23963			0.25403	0
17/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.31923			0.33363	0
17/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.30789			0.32230	0
17/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.31353			0.32794	0
17/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.28874			0.30701	0
17/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.29295			0.31124	0
17/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.29720			0.31551	0
17/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.42255			0.44084	0
17/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.41680			0.43511	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.42834			0.44661	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00