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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 20/08/2020 TO: 20/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.23309			0.23825	0
20/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.22874			0.23390	0
20/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.22444			0.22960	0
20/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.30404			0.30920	0
20/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.29269			0.29785	0
20/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.29834			0.30350	0
20/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.26948			0.27602	0
20/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.27367			0.28022	0
20/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.27790			0.28446	0
20/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.40327			0.40982	0
20/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.39750			0.40406	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.40908			0.41562	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00