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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 25/08/2020 TO: 25/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
25/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.20558			0.21133	0
25/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.20125			0.20700	0
25/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.19698			0.20272	0
25/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.27658			0.28232	0
25/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.26518			0.27093	0
25/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.27085			0.27660	0
25/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
25/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.23470			0.24197	0
25/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.23883			0.24611	0
25/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.24301			0.25030	0
25/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.36843			0.37571	0
25/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.36261			0.36990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
25/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.37430			0.38157	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>