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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 03/09/2020 TO: 03/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.14550			0.15315	0
03/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.14126			0.14889	0
03/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.13710			0.14472	0
03/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.21670			0.22432	0
03/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.20510			0.21275	0
03/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.21086			0.21849	0
03/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.15915			0.16872	0
03/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.16308			0.17269	0
03/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.16707			0.17672	0
03/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.29268			0.30229	0
03/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.28667			0.29632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.29875			0.30832	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>