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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 07/09/2020 TO: 07/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.11078			0.13750	0
07/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.10665			0.13327	0
07/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.10263			0.12914	0
07/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.18223			0.20874	0
07/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.17038			0.19710	0
07/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.17625			0.20287	0
07/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.11598			0.14915	0
07/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.11970			0.15304	0
07/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.12350			0.15700	0
07/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.24930			0.28264	0
07/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.24310			0.27660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.25558			0.28875	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00