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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 04/08/2020 TO: 04/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
04/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.30631			0.31036	0
04/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.30194			0.30600	0
04/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.29762			0.30167	0
04/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.37722			0.38127	0
04/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.36591			0.36996	0
04/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.37154			0.37560	0
04/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
04/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.36237			0.36752	0
04/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.36664			0.37180	0
04/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.37095			0.37611	0
04/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.49624			0.50140	0
04/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.49055			0.49571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.50197			0.50712	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00