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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 05/08/2020 TO: 05/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
05/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.30221			0.30631	0
05/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.29784			0.30194	0
05/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.29352			0.29762	0
05/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.37312			0.37722	0
05/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.36181			0.36591	0
05/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.36744			0.37154	0
05/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
05/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.35716			0.36237	0
05/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.36143			0.36664	0
05/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.36573			0.37095	0
05/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.49103			0.49624	0
05/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.48533			0.49055	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
05/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.49676			0.50197	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>