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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 07/08/2020 TO: 07/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.29385			0.29805	0
07/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.28948			0.29369	0
07/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.28516			0.28936	0
07/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.36476			0.36896	0
07/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.35345			0.35765	0
07/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.35908			0.36329	0
07/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.34653			0.35188	0
07/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.35080			0.35615	0
07/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.35510			0.36045	0
07/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.48040			0.48575	0
07/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.47470			0.48005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.48613			0.49148	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00