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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 18/08/2020 TO: 18/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
18/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.24332			0.24829	0
18/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.23896			0.24393	0
18/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.23466			0.23963	0
18/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.31426			0.31923	0
18/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.30292			0.30789	0
18/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.30856			0.31353	0
18/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
18/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.28244			0.28874	0
18/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.28664			0.29295	0
18/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.29089			0.29720	0
18/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.41624			0.42255	0
18/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.41049			0.41680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
18/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.42204			0.42834	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>