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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 19/08/2020 TO: 19/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
19/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.23825			0.24332	0
19/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.23390			0.23896	0
19/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.22960			0.23466	0
19/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.30920			0.31426	0
19/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.29785			0.30292	0
19/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.30350			0.30856	0
19/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
19/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.27602			0.28244	0
19/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.28022			0.28664	0
19/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.28446			0.29089	0
19/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.40982			0.41624	0
19/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.40406			0.41049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.41562			0.42204	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>