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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 26/08/2020 TO: 26/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
26/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.19968			0.20558	0
26/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.19535			0.20125	0
26/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.19109			0.19698	0
26/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.27069			0.27658	0
26/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.25928			0.26518	0
26/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.26495			0.27085	0
26/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
26/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.22725			0.23470	0
26/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.23137			0.23883	0
26/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.23554			0.24301	0
26/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.36097			0.36843	0
26/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.35514			0.36261	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
26/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.36685			0.37430	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>