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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 27/08/2020 TO: 27/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
27/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.19363			0.19968	0
27/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.18931			0.19535	0
27/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.18505			0.19109	0
27/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.26465			0.27069	0
27/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.25323			0.25928	0
27/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.25891			0.26495	0
27/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
27/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.21962			0.22725	0
27/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.22372			0.23137	0
27/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.22787			0.23554	0
27/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.35332			0.36097	0
27/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.34747			0.35514	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.35922			0.36685	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00