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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 04/09/2020 TO: 04/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
04/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.13750			0.14550	0
04/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.13327			0.14126	0
04/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.12914			0.13710	0
04/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.20874			0.21670	0
04/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.19710			0.20510	0
04/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.20287			0.21086	0
04/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
04/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.14915			0.15915	0
04/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.15304			0.16308	0
04/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.15700			0.16707	0
04/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.28264			0.29268	0
04/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.27660			0.28667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.28875			0.29875	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00