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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
09/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.08970			0.10067	0
09/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.08568			0.09658	0
09/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.08179			0.09262	0
09/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.16139			0.17222	0
09/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.14930			0.16027	0
09/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.15528			0.16618	0
09/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
09/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.09012			0.10353	0
09/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.09364			0.10716	0
09/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.09726			0.11088	0
09/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.22324			0.23676	0
09/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.21686			0.23048	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.22972			0.24313	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>