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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 12/08/2020 TO: 12/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
12/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.27193			0.27644	0
12/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.26757			0.27207	0
12/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.26325			0.26776	0
12/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.34285			0.34736	0
12/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.33153			0.33604	0
12/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.33717			0.34167	0
12/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
12/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.31871			0.32443	0
12/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.32296			0.32868	0
12/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.32724			0.33297	0
12/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.45256			0.45828	0
12/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.44684			0.45257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.45831			0.46403	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00