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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 24/08/2020 TO: 24/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.21133			0.22782	0
24/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.20700			0.22347	0
24/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.20272			0.21918	0
24/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.28232			0.29878	0
24/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.27093			0.28742	0
24/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.27660			0.29307	0
24/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.24197			0.26282	0
24/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.24611			0.26700	0
24/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.25030			0.27122	0
24/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.37571			0.39660	0
24/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.36990			0.39082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.38157			0.40242	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00