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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 28/08/2020 TO: 28/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.18741			0.19363	0
28/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.18309			0.18931	0
28/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.17885			0.18505	0
28/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.25845			0.26465	0
28/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.24701			0.25323	0
28/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.25269			0.25891	0
28/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.21177			0.21962	0
28/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.21586			0.22372	0
28/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.22000			0.22787	0
28/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.34546			0.35332	0
28/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.33960			0.34747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.35137			0.35922	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00