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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 01/09/2020 TO: 01/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
01/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.16050			0.16757	0
01/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.15622			0.16328	0
01/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.15203			0.15907	0
01/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.23163			0.23867	0
01/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.22010			0.22717	0
01/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.22582			0.23288	0
01/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
01/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.17793			0.18681	0
01/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.18193			0.19083	0
01/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.18598			0.19491	0
01/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.31153			0.32043	0
01/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.30558			0.31451	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
01/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.31753			0.32641	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00