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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 11/08/2020 TO: 11/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
11/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.27644			0.29385	0
11/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.27207			0.28948	0
11/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.26776			0.28516	0
11/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.34736			0.36476	0
11/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.33604			0.35345	0
11/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.34167			0.35908	0
11/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
11/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.32443			0.34653	0
11/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.32868			0.35080	0
11/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.33297			0.35510	0
11/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.45828			0.48040	0
11/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.45257			0.47470	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.46403			0.48613	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>