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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 21/08/2020 TO: 21/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
21/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.22782			0.23309	0
21/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.22347			0.22874	0
21/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.21918			0.22444	0
21/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.29878			0.30404	0
21/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.28742			0.29269	0
21/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.29307			0.29834	0
21/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
21/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.26282			0.26948	0
21/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.26700			0.27367	0
21/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.27122			0.27790	0
21/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.39660			0.40327	0
21/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.39082			0.39750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.40242			0.40908	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00