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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 03/07/2020 TO: 03/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
03/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.17977	0.18475			
03/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.36297	0.36795			
03/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
03/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.41815	0.42120			
03/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.47775	0.48080			
03/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.41382	0.41687			
03/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.48342	0.48647			
03/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.40952	0.41257			
03/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.48912	0.49217			
03/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
03/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.51337	0.51726			
03/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.63297	0.63686			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.50902	0.51291			
03/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.63862	0.64251			
03/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.50470	0.50858			
03/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.64430	0.64818			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0