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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
07/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.15888	0.16426			0
07/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.34208	0.34746			0
07/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
07/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.40575	0.40888			0
07/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.46535	0.46848			0
07/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.40141	0.40454			0
07/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.47101	0.47414			0
07/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.39710	0.40024			0
07/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.47670	0.47984			0
07/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
07/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.49757	0.50156			0
07/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.61717	0.62116			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
07/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.49322	0.49721			0
07/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.62282	0.62681			0
07/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.48890	0.49289			0
07/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.62850	0.63249			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00