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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 21/07/2020 TO: 21/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
21/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.06551	0.07389			
21/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.24871	0.25709			
21/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
21/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.35922	0.36273			
21/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.41882	0.42233			
21/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.35487	0.35837			
21/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.42447	0.42797			
21/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.35055	0.35406			
21/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.43015	0.43366			
21/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
21/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.43830	0.44277			
21/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.55790	0.56237			

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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
21/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.43397	0.43843			
21/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.56357	0.56803			
21/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.42966	0.43412			
21/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.56926	0.57372			

**Futures Open Interest** 0.0  
**Options Open Interest** 0.0  
**Total** 0.0