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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 22/07/2020 TO: 22/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
22/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
22/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.05670	0.06551			
22/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.23990	0.24871			
22/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
22/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.35568	0.35922			
22/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.41528	0.41882			
22/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.35133	0.35487			
22/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.42093	0.42447			
22/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.34701	0.35055			
22/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.42661	0.43015			
22/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
22/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.43380	0.43830			
22/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.55340	0.55790			

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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
22/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.42946	0.43397			
22/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.55906	0.56357			
22/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.42516	0.42966			
22/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.56476	0.56926			

<b>Futures Open Interest</b>									<b>0.0</b>
<b>Options Open Interest</b>									<b>0.0</b>
<b>Total</b>									<b>0.0</b>