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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/07/2020 TO: 24/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
24/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.03746	0.04737			
24/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.22066	0.23057			
24/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
24/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.34851	0.35211			
24/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.40811	0.41171			
24/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.34415	0.34775			
24/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.41375	0.41735			
24/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.33983	0.34343			
24/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.41943	0.42303			
24/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
24/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.42466	0.42925			
24/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.54426	0.54885			

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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
24/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.42033	0.42492			
24/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.54993	0.55452			
24/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.41603	0.42061			
24/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.55563	0.56021			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0