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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 05/08/2020 TO: 05/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
05/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
05/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.30221	0.30631			0
05/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.36181	0.36591			0
05/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.29784	0.30194			0
05/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.36744	0.37154			0
05/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.29352	0.29762			0
05/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.37312	0.37722			0
05/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
05/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.36573	0.37095			0
05/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.48533	0.49055			0
05/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.36143	0.36664			0
05/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.49103	0.49624			0
05/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.35716	0.36237			0
05/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.49676	0.50197			0

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Futures Open Interest		0.00
Options Open Interest		0.00
Total		0.00