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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 20/08/2020 TO: 20/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
20/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.23309	0.23825			0
20/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.29269	0.29785			0
20/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.22874	0.23390			0
20/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.29834	0.30350			0
20/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.22444	0.22960			0
20/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.30404	0.30920			0
20/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
20/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.27790	0.28446			0
20/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.39750	0.40406			0
20/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.27367	0.28022			0
20/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.40327	0.40982			0
20/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.26948	0.27602			0
20/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.40908	0.41562			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00