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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 27/08/2020 TO: 27/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
27/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
27/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.19363	0.19968			0
27/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.25323	0.25928			0
27/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.18931	0.19535			0
27/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.25891	0.26495			0
27/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.18505	0.19109			0
27/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.26465	0.27069			0
27/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
27/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.22787	0.23554			0
27/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.34747	0.35514			0
27/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.22372	0.23137			0
27/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.35332	0.36097			0
27/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.21962	0.22725			0
27/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.35922	0.36685			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