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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 08/07/2020 TO: 08/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
08/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.15338	0.15888			0
08/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.33658	0.34208			0
08/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
08/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.40259	0.40575			0
08/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.46219	0.46535			0
08/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.39825	0.40141			0
08/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.46785	0.47101			0
08/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.39394	0.39710			0
08/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.47354	0.47670			0
08/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
08/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.49354	0.49757			0
08/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.61314	0.61717			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.48920	0.49322			0
08/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.61880	0.62282			0
08/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.48488	0.48890			0
08/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.62448	0.62850			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00