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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 20/07/2020 TO: 20/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
20/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
20/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.07389	0.09687			
20/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.25709	0.28007			
20/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
20/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.36273	0.37306			
20/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.42233	0.43266			
20/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.35837	0.36871			
20/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.42797	0.43831			
20/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.35406	0.36440			
20/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.43366	0.44400			
20/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
20/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.44277	0.45593			
20/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.56237	0.57553			

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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
20/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.43843	0.45159			
20/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.56803	0.58119			
20/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.43412	0.44728			
20/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.57372	0.58688			

**Futures Open Interest** 0.0  
**Options Open Interest** 0.0  
**Total** 0.0