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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 28/07/2020 TO: 28/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
28/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
28/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.00000	0.00481			
28/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.18320	0.18801			
28/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
28/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.33373	0.33748			
28/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.39333	0.39708			
28/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.32937	0.33312			
28/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.39897	0.40272			
28/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.32505	0.32880			
28/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.40465	0.40840			
28/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
28/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.40585	0.41062			
28/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.52545	0.53022			

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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
28/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.40152	0.40630			
28/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.53112	0.53590			
28/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.39723	0.40200			
28/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.53683	0.54160			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0