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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 18/08/2020 TO: 18/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
18/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
18/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.24332	0.24829			0
18/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.30292	0.30789			0
18/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.23896	0.24393			0
18/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.30856	0.31353			0
18/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.23466	0.23963			0
18/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.31426	0.31923			0
18/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
18/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.29089	0.29720			0
18/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.41049	0.41680			0
18/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.28664	0.29295			0
18/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.41624	0.42255			0
18/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.28244	0.28874			0
18/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.42204	0.42834			0

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