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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 14/09/2020 TO: 14/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/09/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
14/09/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.00000	0.06400			0
14/09/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.05960	0.12360			0
14/09/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.00000	0.06020			0
14/09/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.06960	0.12980			0
14/09/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.00000	0.05657			0
14/09/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.07960	0.13617			0
14/09/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
14/09/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.00000	0.06571			0
14/09/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.11960	0.18531			0
14/09/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.00000	0.06242			0
14/09/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.12960	0.19202			0
14/09/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.00000	0.05926			0
14/09/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.13960	0.19886			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