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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 01/07/2020 TO: 01/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
01/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
01/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.18964	0.19444			
01/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.37284	0.37764			
01/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
01/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.42423	0.42723			
01/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.48383	0.48683			
01/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.41990	0.42290			
01/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.48950	0.49250			
01/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.41560	0.41861			
01/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.49520	0.49821			
01/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
01/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.52111	0.52495			
01/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.64071	0.64455			

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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
01/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.51676	0.52060			
01/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.64636	0.65020			
01/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.51244	0.51627			
01/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.65204	0.65587			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0