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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 14/07/2020 TO: 14/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
14/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.11739	0.12380			0
14/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.30059	0.30700			0
14/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
14/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.38314	0.38645			0
14/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.44274	0.44605			0
14/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.37879	0.38210			0
14/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.44839	0.45170			0
14/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.37448	0.37779			0
14/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.45408	0.45739			0
14/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
14/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.46877	0.47298			0
14/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.58837	0.59258			0
14/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.46442	0.46863			0
14/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.59402	0.59823			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.46011	0.46432			0
14/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.59971	0.60392			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00