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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 16/07/2020 TO: 16/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
16/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
16/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.10394	0.11077			
16/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.28714	0.29397			
16/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
16/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.37645	0.37981			
16/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.43605	0.43941			
16/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.37210	0.37546			
16/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.44170	0.44506			
16/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.36779	0.37115			
16/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.44739	0.45075			
16/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
16/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.46025	0.46452			
16/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.57985	0.58412			

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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
16/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.45590	0.46018			
16/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.58550	0.58978			
16/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.45159	0.45587			
16/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.59119	0.59547			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0