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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 23/07/2020 TO: 23/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
23/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
23/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.04737	0.05670			
23/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.23057	0.23990			
23/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
23/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.35211	0.35568			
23/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.41171	0.41528			
23/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.34775	0.35133			
23/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.41735	0.42093			
23/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.34343	0.34701			
23/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.42303	0.42661			
23/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
23/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.42925	0.43380			
23/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.54885	0.55340			

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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
23/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.42492	0.42946			
23/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.55452	0.55906			
23/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.42061	0.42516			
23/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.56021	0.56476			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0