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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/08/2020 TO: 17/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
17/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.24829	0.26270			0
17/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.30789	0.32230			0
17/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.24393	0.25834			0
17/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.31353	0.32794			0
17/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.23963	0.25403			0
17/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.31923	0.33363			0
17/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
17/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.29720	0.31551			0
17/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.41680	0.43511			0
17/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.29295	0.31124			0
17/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.42255	0.44084			0
17/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.28874	0.30701			0
17/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.42834	0.44661			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00