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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 21/08/2020 TO: 21/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
21/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.22782	0.23309			0
21/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.28742	0.29269			0
21/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.22347	0.22874			0
21/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.29307	0.29834			0
21/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.21918	0.22444			0
21/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.29878	0.30404			0
21/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
21/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.27122	0.27790			0
21/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.39082	0.39750			0
21/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.26700	0.27367			0
21/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.39660	0.40327			0
21/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.26282	0.26948			0
21/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.40242	0.40908			0

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Futures Open Interest		0.00
Options Open Interest		0.00
Total		0.00