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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 09/07/2020 TO: 09/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
09/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.14775	0.15338			
09/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.33095	0.33658			
09/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
09/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.39941	0.40259			
09/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.45901	0.46219			
09/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.39507	0.39825			
09/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.46467	0.46785			
09/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.39076	0.39394			
09/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.47036	0.47354			
09/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
09/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.48949	0.49354			
09/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.60909	0.61314			

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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
09/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.48515	0.48920			
09/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.61475	0.61880			
09/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.48083	0.48488			
09/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.62043	0.62448			

Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0