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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 13/07/2020 TO: 13/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
13/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.12380	0.14199			
13/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.30700	0.32519			
13/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
13/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.38645	0.39621			
13/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.44605	0.45581			
13/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.38210	0.39186			
13/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.45170	0.46146			
13/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.37779	0.38755			
13/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.45739	0.46715			
13/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
13/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.47298	0.48541			
13/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.59258	0.60501			

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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
13/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.46863	0.48106			
13/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.59823	0.61066			
13/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.46432	0.47674			
13/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.60392	0.61634			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0