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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 31/07/2020 TO: 31/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
31/07/2020	$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
31/07/2020	$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.32224	0.32611			
31/07/2020	$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.38184	0.38571			
31/07/2020	$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.31788	0.32175			
31/07/2020	$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.38748	0.39135			
31/07/2020	$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.31355	0.31743			
31/07/2020	$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.39315	0.39703			
31/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
31/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.39122	0.39615			
31/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.51082	0.51575			
31/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.38691	0.39183			
31/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.51651	0.52143			
31/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.38262	0.38754			
31/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.52222	0.52714			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
Futures Open Interest									**0.0**
Options Open Interest									**0.0**
Total									**0.0**