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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 13/08/2020 TO: 13/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
13/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
13/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.26735	0.27193			
13/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.32695	0.33153			
13/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.26299	0.26757			
13/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.33259	0.33717			
13/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.25868	0.26325			
13/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.33828	0.34285			
13/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
13/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.32142	0.32724			
13/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.44102	0.44684			
13/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.31714	0.32296			
13/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.44674	0.45256			
13/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.31291	0.31871			
13/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.45251	0.45831			

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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
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0