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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 25/08/2020 TO: 25/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
25/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.20558	0.21133			0
25/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.26518	0.27093			0
25/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.20125	0.20700			0
25/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.27085	0.27660			0
25/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.19698	0.20272			0
25/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.27658	0.28232			0
25/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
25/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.24301	0.25030			0
25/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.36261	0.36990			0
25/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.23883	0.24611			0
25/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.36843	0.37571			0
25/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.23470	0.24197			0
25/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.37430	0.38157			0

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Futures Open Interest		0.00
Options Open Interest		0.00
Total		0.00