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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 10/07/2020 TO: 10/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
10/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
10/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.14199	0.14775			
10/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.32519	0.33095			
10/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
10/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.39621	0.39941			
10/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.45581	0.45901			
10/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.39186	0.39507			
10/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.46146	0.46467			
10/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.38755	0.39076			
10/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.46715	0.47036			
10/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
10/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.48541	0.48949			
10/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.60501	0.60909			

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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
10/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.48106	0.48515			
10/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.61066	0.61475			
10/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.47674	0.48083			
10/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.61634	0.62043			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0