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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 30/07/2020 TO: 30/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
30/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
30/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.32611	0.32994			
30/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.38571	0.38954			
30/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.32175	0.32558			
30/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.39135	0.39518			
30/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.31743	0.32126			
30/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.39703	0.40086			
30/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
30/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.39615	0.40103			
30/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.51575	0.52063			
30/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.39183	0.39670			
30/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.52143	0.52630			
30/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.38754	0.39241			
30/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.52714	0.53201			

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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