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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 11/08/2020 TO: 11/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
11/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.27644	0.29385			
11/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.33604	0.35345			
11/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.27207	0.28948			
11/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.34167	0.35908			
11/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.26776	0.28516			
11/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.34736	0.36476			
11/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
11/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.33297	0.35510			
11/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.45257	0.47470			
11/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.32868	0.35080			
11/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.45828	0.48040			
11/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.32443	0.34653			
11/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.46403	0.48613			

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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
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Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0