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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 28/08/2020 TO: 28/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
28/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
28/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.18741	0.19363			0
28/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.24701	0.25323			0
28/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.18309	0.18931			0
28/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.25269	0.25891			0
28/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.17885	0.18505			0
28/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.25845	0.26465			0
28/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
28/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.22000	0.22787			0
28/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.33960	0.34747			0
28/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.21586	0.22372			0
28/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.34546	0.35332			0
28/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.21177	0.21962			0
28/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.35137	0.35922			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00