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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 31/08/2020 TO: 31/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
31/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
31/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.16757	0.18741			
31/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.22717	0.24701			
31/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.16328	0.18309			
31/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.23288	0.25269			
31/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.15907	0.17885			
31/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.23867	0.25845			
31/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
31/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.19491	0.22000			
31/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.31451	0.33960			
31/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.19083	0.21586			
31/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.32043	0.34546			
31/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.18681	0.21177			
31/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.32641	0.35137			

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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