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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 08/09/2020 TO: 08/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/09/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
08/09/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.10067	0.11078			0
08/09/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.16027	0.17038			0
08/09/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.09658	0.10665			0
08/09/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.16618	0.17625			0
08/09/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.09262	0.10263			0
08/09/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.17222	0.18223			0
08/09/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
08/09/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.11088	0.12350			0
08/09/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.23048	0.24310			0
08/09/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.10716	0.11970			0
08/09/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.23676	0.24930			0
08/09/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.10353	0.11598			0
08/09/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.24313	0.25558			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