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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 04/08/2020 TO: 04/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
04/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
04/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.30631	0.31036			0
04/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.36591	0.36996			0
04/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.30194	0.30600			0
04/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.37154	0.37560			0
04/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.29762	0.30167			0
04/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.37722	0.38127			0
04/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
04/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.37095	0.37611			0
04/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.49055	0.49571			0
04/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.36664	0.37180			0
04/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.49624	0.50140			0
04/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.36237	0.36752			0
04/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.50197	0.50712			0

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Futures Open Interest		0.00
Options Open Interest		0.00
Total		0.00