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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 12/08/2020 TO: 12/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
12/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
12/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.27193	0.27644			
12/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.33153	0.33604			
12/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.26757	0.27207			
12/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.33717	0.34167			
12/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.26325	0.26776			
12/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.34285	0.34736			
12/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
12/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.32724	0.33297			
12/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.44684	0.45257			
12/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.32296	0.32868			
12/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.45256	0.45828			
12/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.31871	0.32443			
12/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.45831	0.46403			

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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