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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 14/08/2020 TO: 14/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
14/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.26270	0.26735			
14/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.32230	0.32695			
14/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.25834	0.26299			
14/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.32794	0.33259			
14/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.25403	0.25868			
14/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.33363	0.33828			
14/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
14/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.31551	0.32142			
14/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.43511	0.44102			
14/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.31124	0.31714			
14/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.44084	0.44674			
14/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.30701	0.31291			
14/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.44661	0.45251			

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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