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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 26/08/2020 TO: 26/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
26/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
26/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.19968	0.20558			0
26/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.25928	0.26518			0
26/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.19535	0.20125			0
26/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.26495	0.27085			0
26/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.19109	0.19698			0
26/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.27069	0.27658			0
26/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
26/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.23554	0.24301			0
26/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.35514	0.36261			0
26/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.23137	0.23883			0
26/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.36097	0.36843			0
26/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.22725	0.23470			0
26/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.36685	0.37430			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