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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 02/09/2020 TO: 02/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/09/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
02/09/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.15315	0.16050			
02/09/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.21275	0.22010			
02/09/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.14889	0.15622			
02/09/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.21849	0.22582			
02/09/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.14472	0.15203			
02/09/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.22432	0.23163			
02/09/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
02/09/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.17672	0.18598			
02/09/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.29632	0.30558			
02/09/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.17269	0.18193			
02/09/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.30229	0.31153			
02/09/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.16872	0.17793			
02/09/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.30832	0.31753			

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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