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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 11/09/2020 TO: 11/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
11/09/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
11/09/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.06400	0.07762			0
11/09/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.12360	0.13722			0
11/09/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.06020	0.07369			0
11/09/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.12980	0.14329			0
11/09/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.05657	0.06990			0
11/09/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.13617	0.14950			0
11/09/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
11/09/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.06571	0.08235			0
11/09/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.18531	0.20195			0
11/09/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.06242	0.07887			0
11/09/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.19202	0.20847			0
11/09/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.05926	0.07549			0
11/09/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.19886	0.21509			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