



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/06/2020 TO: 24/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
24/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.22174	0.22606			0
24/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.40494	0.40926			0
24/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.44488	0.44775			0
24/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.50448	0.50735			0
24/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.44056	0.44343			0
24/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.51016	0.51303			0
24/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.43627	0.43915			0
24/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.51587	0.51875			0
24/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.54743	0.55110			0
24/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.66703	0.67070			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.54308	0.54675			0
24/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.67268	0.67635			0
24/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.53875	0.54242			0
24/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.67835	0.68202			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00