



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](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 29/06/2020 TO: 29/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
29/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
29/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.19917	0.21291			
29/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.38237	0.39611			
29/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
29/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.43022	0.43907			
29/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.48982	0.49867			
29/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.42589	0.43475			
29/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.49549	0.50435			
29/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.42160	0.43045			
29/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.50120	0.51005			
29/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
29/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.52875	0.54003			
29/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.64835	0.65963			

in  
st

0  
0  
0

0  
0  
0  
0  
0  
0  
0  
0

0  
0  
0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
29/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.52440	0.53568			
29/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.65400	0.66528			
29/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.52008	0.53135			
29/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.65968	0.67095			

**Futures Open Interest** 0.0  
**Options Open Interest** 0.0  
**Total** 0.0