



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: 02/07/2020 TO: 02/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
02/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.18475	0.18964			0
02/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.36795	0.37284			0
02/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
02/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.42120	0.42423			0
02/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.48080	0.48383			0
02/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.41687	0.41990			0
02/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.48647	0.48950			0
02/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.41257	0.41560			0
02/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.49217	0.49520			0
02/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
02/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.51726	0.52111			0
02/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.63686	0.64071			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
02/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.51291	0.51676			0
02/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.64251	0.64636			0
02/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.50858	0.51244			0
02/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.64818	0.65204			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00