CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 29/07/2020 TO: 29/07/2020

Johannesburg
Stock Exchange

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Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
29/07/2020	$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
29/07/2020	$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.32994	0.33373			
29/07/2020	$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.38954	0.39333			
29/07/2020	$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.32558	0.32937			
29/07/2020	$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.39518	0.39897			
29/07/2020	$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.32126	0.32505			
29/07/2020	$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.40086	0.40465			
29/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
29/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.40103	0.40585			
29/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.52063	0.52545			
29/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.39670	0.40152			
29/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.52630	0.53112			
29/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.39241	0.39723			
29/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.53201	0.53683			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
Futures Open Interest									**0.0**
Options Open Interest									**0.0**
Total									**0.0**