



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: 18/06/2020 TO: 18/06/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 18/06/2020 | \$ / R On 28-July-20 | | | Any day expiry | 15.18680 | 15.18680 | | | |
| 18/06/2020 | \$ / R On 28-July-20 | 15.37 | C | Any day expiry | 0.24685 | 0.25085 | | | |
| 18/06/2020 | \$ / R On 28-July-20 | 15.37 | P | Any day expiry | 0.43005 | 0.43405 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.46188 | 0.46466 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.52148 | 0.52426 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.45757 | 0.46035 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.52717 | 0.52995 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.45329 | 0.45607 | | | |
| 18/06/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.53289 | 0.53567 | | | |
| 18/06/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | |
| 18/06/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.56911 | 0.57265 | | | |
| 18/06/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.68871 | 0.69225 | | | |

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| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 18/06/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.56476 | 0.56830 | | | |
| 18/06/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.69436 | 0.69790 | | | |
| 18/06/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.56043 | 0.56398 | | | |
| 18/06/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.70003 | 0.70358 | | | |

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|------------------------------|--|--|--|--|--|--|--|--|------------|
| Futures Open Interest | | | | | | | | | 0.0 |
| Options Open Interest | | | | | | | | | 0.0 |
| Total | | | | | | | | | 0.0 |