



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: 19/06/2020 TO: 19/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
19/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
19/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.24279	0.24685			
19/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.42599	0.43005			
19/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
19/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.45909	0.46188			
19/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.51869	0.52148			
19/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.45478	0.45757			
19/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.52438	0.52717			
19/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.45049	0.45329			
19/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.53009	0.53289			
19/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
19/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.56555	0.56911			
19/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.68515	0.68871			

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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
19/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.56120	0.56476			
19/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.69080	0.69436			
19/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.55687	0.56043			
19/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.69647	0.70003			

<b>Futures Open Interest</b>									<b>0.0</b>
<b>Options Open Interest</b>									<b>0.0</b>
<b>Total</b>									<b>0.0</b>