



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: 15/07/2020 TO: 15/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
15/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
15/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.11077	0.11739			
15/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.29397	0.30059			
15/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
15/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.37981	0.38314			
15/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.43941	0.44274			
15/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.37546	0.37879			
15/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.44506	0.44839			
15/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.37115	0.37448			
15/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.45075	0.45408			
15/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
15/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.46452	0.46877			
15/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.58412	0.58837			

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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
15/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.46018	0.46442			
15/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.58978	0.59402			
15/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.45587	0.46011			
15/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.59547	0.59971			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0