



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: 17/07/2020 TO: 17/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
17/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.09687	0.10394			0
17/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.28007	0.28714			0
17/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
17/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.37306	0.37645			0
17/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.43266	0.43605			0
17/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.36871	0.37210			0
17/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.43831	0.44170			0
17/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.36440	0.36779			0
17/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.44400	0.44739			0
17/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
17/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.45593	0.46025			0
17/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.57553	0.57985			0
17/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.45159	0.45590			0
17/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.58119	0.58550			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.44728	0.45159			0
17/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.58688	0.59119			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00