



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: 27/07/2020 TO: 27/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
27/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
27/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.00481	0.03746			
27/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.18801	0.22066			
27/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
27/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.33748	0.34851			
27/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.39708	0.40811			
27/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.33312	0.34415			
27/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.40272	0.41375			
27/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.32880	0.33983			
27/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.40840	0.41943			
27/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
27/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.41062	0.42466			
27/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.53022	0.54426			

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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
27/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.40630	0.42033			
27/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.53590	0.54993			
27/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.40200	0.41603			
27/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.54160	0.55563			

Futures Open Interest 0.0
Options Open Interest 0.0
Total 0.0