



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: 06/07/2020 TO: 06/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/07/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
06/07/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.16426	0.17977			0
06/07/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.34746	0.36297			0
06/07/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
06/07/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.40888	0.41815			0
06/07/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.46848	0.47775			0
06/07/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.40454	0.41382			0
06/07/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.47414	0.48342			0
06/07/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.40024	0.40952			0
06/07/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.47984	0.48912			0
06/07/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
06/07/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.50156	0.51337			0
06/07/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.62116	0.63297			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/07/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.49721	0.50902			0
06/07/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.62681	0.63862			0
06/07/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.49289	0.50470			0
06/07/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.63249	0.64430			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00