



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: 06/08/2020 TO: 06/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
06/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.29805	0.30221			
06/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.35765	0.36181			
06/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.29369	0.29784			
06/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.36329	0.36744			
06/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.28936	0.29352			
06/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.36896	0.37312			
06/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
06/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.36045	0.36573			
06/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.48005	0.48533			
06/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.35615	0.36143			
06/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.48575	0.49103			
06/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.35188	0.35716			
06/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.49148	0.49676			

in
st

0
0
0
0
0
0
0
0
0

0
0
0
0
0
0
0
0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0