



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 23/06/2020 TO: 23/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
23/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.22606			0.23033	0
23/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.40926			0.41353	0
23/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
23/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.44775			0.45061	0
23/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.44343			0.44629	0
23/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.43915			0.44201	0
23/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.51875			0.52161	0
23/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.50735			0.51021	0
23/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.51303			0.51589	0
23/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
23/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.54242			0.54607	0
23/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.54675			0.55039	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.55110			0.55474	0
23/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.67635			0.67999	0
23/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.67070			0.67434	0
23/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.68202			0.68567	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**