



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 MONTHLY STATISTICS

FROM: 15/06/2020 TO: 15/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
15/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.25872			0.27021	0
15/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.44192			0.45341	0
15/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
15/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.47017			0.47832	0
15/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.46586			0.47402	0
15/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.46159			0.46975	0
15/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.54119			0.54935	0
15/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.52977			0.53792	0
15/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.53546			0.54362	0
15/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
15/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.57100			0.58139	0
15/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.57533			0.58572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
15/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.57967			0.59007	0
15/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.70493			0.71532	0
15/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.69927			0.70967	0
15/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.71060			0.72099	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00