



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: 29/06/2020 TO: 29/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
29/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.19917			0.21291	0
29/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.38237			0.39611	0
29/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
29/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.43022			0.43907	0
29/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.42589			0.43475	0
29/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.42160			0.43045	0
29/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.50120			0.51005	0
29/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.48982			0.49867	0
29/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.49549			0.50435	0
29/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
29/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.52008			0.53135	0
29/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.52440			0.53568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.52875			0.54003	0
29/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.65400			0.66528	0
29/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.64835			0.65963	0
29/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.65968			0.67095	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00