



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: 02/07/2020 TO: 02/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
02/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.18475			0.18964	0
02/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.36795			0.37284	0
02/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
02/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.42120			0.42423	0
02/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.41687			0.41990	0
02/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.41257			0.41560	0
02/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.49217			0.49520	0
02/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.48080			0.48383	0
02/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.48647			0.48950	0
02/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
02/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.50858			0.51244	0
02/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.51291			0.51676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.51726			0.52111	0
02/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.64251			0.64636	0
02/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.63686			0.64071	0
02/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.64818			0.65204	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00