



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: 21/07/2020 TO: 21/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
21/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.06551			0.07389	0
21/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.24871			0.25709	0
21/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
21/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.35922			0.36273	0
21/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.35487			0.35837	0
21/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.35055			0.35406	0
21/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.43015			0.43366	0
21/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.41882			0.42233	0
21/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.42447			0.42797	0
21/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
21/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.42966			0.43412	0
21/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.43397			0.43843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.43830			0.44277	0
21/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.56357			0.56803	0
21/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.55790			0.56237	0
21/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.56926			0.57372	0

**Future Open Interest**

**0.00**

**Option Open Interest**

**0.00**

**Grand Total**

**0.00**