



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: 24/07/2020 TO: 24/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.03746			0.04737	0
24/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.22066			0.23057	0
24/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.34851			0.35211	0
24/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.34415			0.34775	0
24/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.33983			0.34343	0
24/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.41943			0.42303	0
24/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.40811			0.41171	0
24/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.41375			0.41735	0
24/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.41603			0.42061	0
24/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.42033			0.42492	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.42466			0.42925	0
24/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.54993			0.55452	0
24/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.54426			0.54885	0
24/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.55563			0.56021	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00