



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: 06/07/2020 TO: 06/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
06/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.16426			0.17977	0
06/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.34746			0.36297	0
06/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.40888			0.41815	0
06/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.40454			0.41382	0
06/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.40024			0.40952	0
06/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.47984			0.48912	0
06/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.46848			0.47775	0
06/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.47414			0.48342	0
06/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.49289			0.50470	0
06/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.49721			0.50902	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.50156			0.51337	0
06/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.62681			0.63862	0
06/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.62116			0.63297	0
06/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.63249			0.64430	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00