



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: 30/07/2020 TO: 30/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
30/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.32611			0.32994	0
30/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.32175			0.32558	0
30/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.31743			0.32126	0
30/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.39703			0.40086	0
30/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.38571			0.38954	0
30/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.39135			0.39518	0
30/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
30/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.38754			0.39241	0
30/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.39183			0.39670	0
30/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.39615			0.40103	0
30/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.52143			0.52630	0
30/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.51575			0.52063	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.52714			0.53201	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00