



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: 23/07/2020 TO: 23/07/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/07/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
23/07/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.04737			0.05670	0
23/07/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.23057			0.23990	0
23/07/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
23/07/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.35211			0.35568	0
23/07/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.34775			0.35133	0
23/07/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.34343			0.34701	0
23/07/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.42303			0.42661	0
23/07/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.41171			0.41528	0
23/07/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.41735			0.42093	0
23/07/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
23/07/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.42061			0.42516	0
23/07/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.42492			0.42946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/07/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.42925			0.43380	0
23/07/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.55452			0.55906	0
23/07/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.54885			0.55340	0
23/07/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.56021			0.56476	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00