



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: 21/05/2020 TO: 21/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
21/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33602			1.33604	0
21/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00002			0.00004	0
21/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
21/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00035			0.00044	0
21/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.20315			0.20847	0
21/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.85915			0.86059	0
21/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
21/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.19893			0.20424	0
21/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.20744			0.21276	0
21/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.28313			0.28844	0
21/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
21/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.27164			0.27696	0
21/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.27735			0.28267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
21/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16455			2.16464	0
21/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.01335			0.01479	0
21/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
21/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.34533			0.34844	0
21/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.52853			0.53164	0
21/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
21/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.53451			0.53693	0
21/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.53024			0.53266	0
21/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.52600			0.52842	0
21/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.60560			0.60802	0
21/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.59411			0.59653	0
21/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.59984			0.60226	0
21/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
21/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.23594			0.24256	0
21/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.23186			0.23847	0
21/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.24007			0.24670	0
21/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.36717			0.37380	0
21/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.37304			0.37966	0
21/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.37897			0.38557	0
21/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
21/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.65304			0.65613	0
21/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.65737			0.66045	0
21/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.66171			0.66479	0
21/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.78697			0.79005	0
21/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.78131			0.78439	0
21/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.79264			0.79573	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00