



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: 09/06/2020 TO: 09/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
09/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
09/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.05588			0.06885	0
09/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
09/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84580			0.84581	0
09/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.05236			0.06517	0
09/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.05956			0.07267	0
09/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.13656			0.14937	0
09/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.12376			0.13687	0
09/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
09/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.13008			0.14305	0
09/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00000			0.00001	0
09/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
09/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.28135			0.28499	0
09/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.46455			0.46819	0
09/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
09/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.48634			0.48899	0
09/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.48205			0.48470	0
09/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.47778			0.48043	0
09/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.55738			0.56003	0
09/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.54594			0.54859	0
09/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.55165			0.55430	0
09/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
09/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.05531			0.07070	0
09/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.05233			0.06749	0
09/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.05842			0.07403	0
09/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.18552			0.20113	0
09/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.19241			0.20780	0
09/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.19943			0.21459	0
09/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
09/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.59162			0.59500	0
09/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.59595			0.59932	0
09/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.60029			0.60367	0
09/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.72555			0.72892	0
09/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.71989			0.72327	0
09/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.73122			0.73460	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00