



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 WEEKLY STATISTICS

FROM: 22/05/2020 TO: 22/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
22/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
22/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33601	1.33602			0
22/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00001	0.00002			0
22/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
22/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
22/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
22/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.85776	0.85915			0
22/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.01196	0.01335			0
22/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.20200	0.20744			0
22/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.26620	0.27164			0
22/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.19772	0.20315			0
22/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.27192	0.27735			0
22/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.19350	0.19893			0
22/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.27770	0.28313			0
22/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00027	0.00035			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
22/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16447	2.16455			0
22/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
22/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.34220	0.34533			0
22/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.52540	0.52853			0
22/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
22/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.53207	0.53451			0
22/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.59167	0.59411			0
22/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.52781	0.53024			0
22/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.59741	0.59984			0
22/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.52356	0.52600			0
22/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.60316	0.60560			0
22/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
22/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.23328	0.24007			0
22/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.36038	0.36717			0
22/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.22917	0.23594			0
22/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.36627	0.37304			0
22/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.22511	0.23186			0
22/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.37221	0.37897			0
22/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
22/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.65860	0.66171			0
22/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.77820	0.78131			0
22/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.65427	0.65737			0
22/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.78386	0.78697			0
22/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.64994	0.65304			0
22/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.78954	0.79264			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00