



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: 08/06/2020 TO: 08/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/06/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
08/06/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
08/06/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
08/06/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.84581	0.84604			
08/06/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.00001	0.00024			
08/06/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.07267	0.10468			
08/06/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.13687	0.16888			
08/06/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.06885	0.10064			
08/06/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.14305	0.17484			
08/06/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.06517	0.09670			
08/06/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.14937	0.18090			
08/06/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00000	0.00000			
08/06/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16420	2.16420			
08/06/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			

in
st

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
08/06/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.28499	0.29570			
08/06/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.46819	0.47890			
08/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
08/06/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.48899	0.49685			
08/06/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.54859	0.55645			
08/06/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.48470	0.49256			
08/06/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.55430	0.56216			
08/06/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.48043	0.48830			
08/06/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.56003	0.56790			
08/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
08/06/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.07403	0.11286			
08/06/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.20113	0.23996			
08/06/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.07070	0.10918			
08/06/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.20780	0.24628			
08/06/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.06749	0.10559			
08/06/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.21459	0.25269			
08/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
08/06/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.60367	0.61369			
08/06/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.72327	0.73329			
08/06/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.59932	0.60934			
08/06/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.72892	0.73894			
08/06/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.59500	0.60502			
08/06/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.73460	0.74462			

Futures Open Interest

0.0

Options Open Interest

0.0

Total

0.0