



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: 09/04/2020 TO: 09/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
09/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31917			1.31930	0
09/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00047			0.00060	0
09/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
09/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35221			1.35297	0
09/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01621			0.01697	0
09/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
09/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02163			0.02252	0
09/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.37057			0.37373	0
09/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
09/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.93433			0.93620	0
09/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.36631			0.36947	0
09/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.37487			0.37803	0
09/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.45051			0.45367	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
09/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.43907			0.44223	0
09/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
09/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.44477			0.44793	0
09/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.08853			0.09040	0
09/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.18583			2.18672	0
09/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
09/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.46105			0.46351	0
09/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.64425			0.64671	0
09/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
09/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.62855			0.63062	0
09/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.62435			0.62642	0
09/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.62017			0.62225	0
09/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.69977			0.70185	0
09/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.68815			0.69022	0
09/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.69395			0.69602	0
09/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
09/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.44516			0.44911	0
09/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.44091			0.44486	0
09/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.44945			0.45340	0
09/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.57655			0.58050	0
09/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.58226			0.58621	0
09/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.58801			0.59196	0
09/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
09/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.77305			0.77570	0
09/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.77735			0.78000	0
09/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.78166			0.78431	0
09/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.90695			0.90960	0
09/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.90126			0.90391	0
09/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.91265			0.91530	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00