



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: 14/05/2020 TO: 14/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
14/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33637			1.33647	0
14/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00037			0.00047	0
14/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
14/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00140			0.00163	0
14/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.23823			0.24288	0
14/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
14/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.87003			0.87171	0
14/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.23397			0.23862	0
14/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.24254			0.24719	0
14/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.31817			0.32282	0
14/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.30674			0.31139	0
14/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
14/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.31243			0.31708	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
14/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.02423			0.02591	0
14/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16560			2.16583	0
14/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
14/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.36665			0.36962	0
14/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.54985			0.55282	0
14/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
14/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.55124			0.55359	0
14/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.54699			0.54934	0
14/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.54275			0.54511	0
14/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.62235			0.62471	0
14/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.61084			0.61319	0
14/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.61659			0.61894	0
14/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
14/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.27966			0.28546	0
14/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.27551			0.28131	0
14/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.28385			0.28966	0
14/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.41095			0.41676	0
14/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.41676			0.42256	0
14/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.42261			0.42841	0
14/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
14/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.67439			0.67739	0
14/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.67871			0.68171	0
14/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.68305			0.68605	0
14/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.80831			0.81131	0
14/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.80265			0.80565	0
14/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.81399			0.81699	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00