



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: 21/05/2020 TO: 21/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
21/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
21/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33602	1.33604			
21/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00002	0.00004			
21/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
21/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			
21/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			
21/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.85915	0.86059			
21/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.01335	0.01479			
21/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.20744	0.21276			
21/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.27164	0.27696			
21/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.20315	0.20847			
21/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.27735	0.28267			
21/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.19893	0.20424			
21/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.28313	0.28844			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00035	0.00044			
21/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16455	2.16464			
21/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
21/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.34533	0.34844			
21/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.52853	0.53164			
21/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
21/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.53451	0.53693			
21/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.59411	0.59653			
21/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.53024	0.53266			
21/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.59984	0.60226			
21/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.52600	0.52842			
21/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.60560	0.60802			
21/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
21/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.24007	0.24670			
21/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.36717	0.37380			
21/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.23594	0.24256			
21/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.37304	0.37966			
21/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.23186	0.23847			
21/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.37897	0.38557			
21/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
21/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.66171	0.66479			
21/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.78131	0.78439			
21/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.65737	0.66045			
21/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.78697	0.79005			
21/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.65304	0.65613			
21/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.79264	0.79573			

Futures Open Interest

0.0

Options Open Interest

0.0

Total

0.0