## JS≣

**CURRENCY DERIVATIVES** 

**CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS** 

FROM: 12/06/2020 TO: 12/06/2020

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

		Put			Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
\$ / R On 12-June-20	11.90	С	Foreign Exchange Future	3.19580	3.19580			
\$ / R On 12-June-20	11.90	Р	Foreign Exchange Future	0.00000	0.00000			
\$ / R On 12-June-20	14.25	С	Foreign Exchange Future	0.84580	0.84580			
\$ / R On 12-June-20	14.25	Р	Foreign Exchange Future	0.00000	0.00000			
\$ / R On 12-June-20	15.16	С	Foreign Exchange Future	0.00000	0.02501			
\$ / R On 12-June-20	15.16	Р	Foreign Exchange Future	0.06420	0.08921			
\$ / R On 12-June-20	15.17	С	Foreign Exchange Future	0.00000	0.02212			
\$ / R On 12-June-20	15.17	Р	Foreign Exchange Future	0.07420	0.09632			
\$ / R On 12-June-20	15.18	С	Foreign Exchange Future	0.00000	0.01949			
\$ / R On 12-June-20	15.18	Р	Foreign Exchange Future	0.08420	0.10369			
\$ / R On 12-June-20	17.26	С	Foreign Exchange Future	0.00000	0.00000			
\$ / R On 12-June-20	17.26	Р	Foreign Exchange Future	2.16420	2.16420			
\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
. \$ \$ \$ \$ \$ \$ \$ \$ \$	// R On 12-June-20 // R On 12-June-20	1/ R On 12-June-20       11.90         1/ R On 12-June-20       11.90         1/ R On 12-June-20       14.25         1/ R On 12-June-20       15.16         1/ R On 12-June-20       15.16         1/ R On 12-June-20       15.17         1/ R On 12-June-20       15.17         1/ R On 12-June-20       15.18         1/ R On 12-June-20       15.18         1/ R On 12-June-20       17.26         1/ R On 12-June-20       17.26	1/R On 12-June-20       11.90       C         1/R On 12-June-20       11.90       P         1/R On 12-June-20       14.25       C         1/R On 12-June-20       15.16       C         1/R On 12-June-20       15.16       P         1/R On 12-June-20       15.17       C         1/R On 12-June-20       15.17       P         1/R On 12-June-20       15.18       C         1/R On 12-June-20       15.18       P         1/R On 12-June-20       17.26       C         1/R On 12-June-20       17.26       C         1/R On 12-June-20       17.26       C	11.90 C Foreign Exchange Future 12-June-20 11.90 P Foreign Exchange Future 12-June-20 11.90 P Foreign Exchange Future 12-June-20 14.25 C Foreign Exchange Future 12-June-20 14.25 P Foreign Exchange Future 12-June-20 15.16 C Foreign Exchange Future 12-June-20 15.16 P Foreign Exchange Future 12-June-20 15.17 C Foreign Exchange Future 12-June-20 15.17 P Foreign Exchange Future 12-June-20 15.18 C Foreign Exchange Future 12-June-20 15.18 P Foreign Exchange Future 12-June-20 13-June-20 14.25 P Foreign Exchange Future 15-June-20 15-June-20 17.26 P Foreign Exchange Future	1/ R On 12-June-20       11.90       C       Foreign Exchange Future       3.19580         1/ R On 12-June-20       11.90       P       Foreign Exchange Future       0.00000         1/ R On 12-June-20       14.25       C       Foreign Exchange Future       0.84580         1/ R On 12-June-20       14.25       P       Foreign Exchange Future       0.00000         1/ R On 12-June-20       15.16       C       Foreign Exchange Future       0.00000         1/ R On 12-June-20       15.17       C       Foreign Exchange Future       0.00000         1/ R On 12-June-20       15.17       P       Foreign Exchange Future       0.07420         1/ R On 12-June-20       15.18       C       Foreign Exchange Future       0.00000         1/ R On 12-June-20       15.18       P       Foreign Exchange Future       0.08420         1/ R On 12-June-20       17.26       C       Foreign Exchange Future       0.00000         1/ R On 12-June-20       17.26       P       Foreign Exchange Future       0.00000	1/R On 12-June-20       11.90       C       Foreign Exchange Future       3.19580       3.19580         1/R On 12-June-20       11.90       P       Foreign Exchange Future       0.00000       0.00000         1/R On 12-June-20       14.25       C       Foreign Exchange Future       0.84580       0.84580         1/R On 12-June-20       14.25       P       Foreign Exchange Future       0.00000       0.00000         1/R On 12-June-20       15.16       C       Foreign Exchange Future       0.00000       0.02501         1/R On 12-June-20       15.16       P       Foreign Exchange Future       0.06420       0.08921         1/R On 12-June-20       15.17       C       Foreign Exchange Future       0.00000       0.02212         1/R On 12-June-20       15.17       P       Foreign Exchange Future       0.07420       0.09632         1/R On 12-June-20       15.18       C       Foreign Exchange Future       0.08420       0.10369         1/R On 12-June-20       15.18       P       Foreign Exchange Future       0.00000       0.00000         1/R On 12-June-20       17.26       C       Foreign Exchange Future       0.00000       0.00000         1/R On 12-June-20       17.26       P       Foreign Exchange Fu	1/ R On 12-June-20       11.90       C       Foreign Exchange Future       3.19580       3.19580         1/ R On 12-June-20       11.90       P       Foreign Exchange Future       0.00000       0.00000         1/ R On 12-June-20       14.25       C       Foreign Exchange Future       0.84580       0.84580         1/ R On 12-June-20       14.25       P       Foreign Exchange Future       0.00000       0.00000         1/ R On 12-June-20       15.16       C       Foreign Exchange Future       0.00000       0.02501         1/ R On 12-June-20       15.16       P       Foreign Exchange Future       0.06420       0.08921         1/ R On 12-June-20       15.17       C       Foreign Exchange Future       0.00000       0.02212         1/ R On 12-June-20       15.18       C       Foreign Exchange Future       0.07420       0.09632         1/ R On 12-June-20       15.18       C       Foreign Exchange Future       0.00000       0.01949         1/ R On 12-June-20       15.18       P       Foreign Exchange Future       0.08420       0.10369         1/ R On 12-June-20       17.26       C       Foreign Exchange Future       0.00000       0.00000         1/ R On 12-June-20       17.26       P       Foreign	If R On 12-June-20       11.90       C       Foreign Exchange Future       3.19580       3.19580         If R On 12-June-20       11.90       P       Foreign Exchange Future       0.00000       0.00000         If R On 12-June-20       14.25       C       Foreign Exchange Future       0.00000       0.00000         If R On 12-June-20       15.16       C       Foreign Exchange Future       0.00000       0.02501         If R On 12-June-20       15.16       P       Foreign Exchange Future       0.00000       0.08921         If R On 12-June-20       15.17       C       Foreign Exchange Future       0.00000       0.02212         If R On 12-June-20       15.17       P       Foreign Exchange Future       0.07420       0.09632         If R On 12-June-20       15.18       C       Foreign Exchange Future       0.00000       0.01949         If R On 12-June-20       15.18       P       Foreign Exchange Future       0.08420       0.10369         If R On 12-June-20       17.26       C       Foreign Exchange Future       0.00000       0.00000         If R On 12-June-20       17.26       C       Foreign Exchange Future       0.00000       0.00000         If R On 12-June-20       17.26       C       Foreign

Page 1 of 2 2020/06/12, 18:55:4

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
12/06/2020	\$ / R On 28-July-20	15.37	С	Any day expiry	0.27021	0.27396			
12/06/2020	\$ / R On 28-July-20	15.37	Р	Any day expiry	0.45341	0.45716			
12/06/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
12/06/2020	\$ / R On 14-September-20	15.34	С	Foreign Exchange Future	0.47832	0.48101			
12/06/2020	\$ / R On 14-September-20	15.34	Р	Foreign Exchange Future	0.53792	0.54061			
12/06/2020	\$ / R On 14-September-20	15.35	С	Foreign Exchange Future	0.47402	0.47671			
12/06/2020	\$ / R On 14-September-20	15.35	Р	Foreign Exchange Future	0.54362	0.54631			
12/06/2020	\$ / R On 14-September-20	15.36	С	Foreign Exchange Future	0.46975	0.47244			
12/06/2020	\$ / R On 14-September-20	15.36	Р	Foreign Exchange Future	0.54935	0.55204			
12/06/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
12/06/2020	£ / R On 12-June-20	19.99	С	Foreign Exchange Future	0.00000	0.01942			
12/06/2020	£ / R On 12-June-20	19.99	Р	Foreign Exchange Future	0.12710	0.14652			
12/06/2020	£ / R On 12-June-20	20.00	С	Foreign Exchange Future	0.00000	0.01740			
12/06/2020	£ / R On 12-June-20	20.00	Р	Foreign Exchange Future	0.13710	0.15450			
12/06/2020	£ / R On 12-June-20	20.01	С	Foreign Exchange Future	0.00000	0.01555			
12/06/2020	£/R On 12-June-20	20.01	Р	Foreign Exchange Future	0.14710	0.16265			
12/06/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
12/06/2020	£ / R On 14-September-20	20.29	С	Foreign Exchange Future	0.59007	0.59349			
12/06/2020	£ / R On 14-September-20	20.29	Р	Foreign Exchange Future	0.70967	0.71309			
12/06/2020	£ / R On 14-September-20	20.30	С	Foreign Exchange Future	0.58572	0.58915			
12/06/2020	£ / R On 14-September-20	20.30	Р	Foreign Exchange Future	0.71532	0.71875			
12/06/2020	£ / R On 14-September-20	20.31	С	Foreign Exchange Future	0.58139	0.58482			
12/06/2020	£ / R On 14-September-20	20.31	Р	Foreign Exchange Future	0.72099	0.72442			

Futures Open Interest Options Open Interest Total

Page 2 of 2 2020/06/12, 18:55:4

0.0

0.0 0.0