



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: 24/03/2020 TO: 24/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
24/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31720			1.31720	0
24/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00000			0.00000	0
24/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
24/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32376			1.32422	0
24/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00506			0.00552	0
24/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
24/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.36553			1.36643	0
24/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02953			0.03043	0
24/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
24/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.03731			0.03838	0
24/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.41843			0.42126	0
24/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19582			3.19582	0
24/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.96388			0.96569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.41419			0.41701	0
24/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.42271			0.42553	0
24/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.49839			0.50121	0
24/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.48691			0.48973	0
24/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00002			0.00002	0
24/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.49263			0.49546	0
24/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.11808			0.11989	0
24/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.20151			2.20258	0
24/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.49919			0.50149	0
24/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.68239			0.68469	0
24/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.66100			0.66298	0
24/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.65683			0.65881	0
24/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.65267			0.65465	0
24/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.73227			0.73425	0
24/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.72060			0.72258	0
24/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.72643			0.72841	0
24/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
24/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.50512			0.50866	0
24/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.50085			0.50439	0
24/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.50941			0.51295	0
24/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.63651			0.64005	0
24/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.64222			0.64576	0
24/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.64795			0.65149	0
24/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.81448			0.81700	0
24/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.81877			0.82129	0
24/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.82307			0.82559	0
24/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.94837			0.95089	0
24/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.94267			0.94519	0
24/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.95408			0.95660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00