



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: 03/04/2020 TO: 03/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
03/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.32024			1.32050	0
03/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00154			0.00180	0
03/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
03/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35692			1.35774	0
03/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.02092			0.02174	0
03/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
03/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02717			0.02813	0
03/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.38915			0.39217	0
03/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19581			3.19581	0
03/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.94550			0.94735	0
03/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.38490			0.38792	0
03/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.39344			0.39646	0
03/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.46910			0.47212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.45764			0.46066	0
03/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00001			0.00001	0
03/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.46335			0.46637	0
03/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.09970			0.10155	0
03/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.19137			2.19233	0
03/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
03/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.47565			0.47805	0
03/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.65885			0.66125	0
03/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.64090			0.64294	0
03/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.63671			0.63875	0
03/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.63254			0.63458	0
03/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.71214			0.71418	0
03/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.70050			0.70254	0
03/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.70631			0.70835	0
03/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
03/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.46843			0.47221	0
03/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.46417			0.46795	0
03/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.47272			0.47650	0
03/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.59982			0.60360	0
03/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.60553			0.60931	0
03/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.61127			0.61505	0
03/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.78882			0.79142	0
03/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.79312			0.79572	0
03/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.79743			0.80002	0
03/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.92272			0.92532	0
03/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.91703			0.91962	0
03/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.92842			0.93102	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00