



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: 06/04/2020 TO: 06/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
06/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31961			1.32024	0
06/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00091			0.00154	0
06/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
06/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.35451			1.35692	0
06/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01851			0.02092	0
06/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
06/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.02434			0.02717	0
06/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.37997			0.38915	0
06/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19581	0
06/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.93993			0.94550	0
06/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.37571			0.38490	0
06/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.38426			0.39344	0
06/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.45991			0.46910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
06/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.44846			0.45764	0
06/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00001	0
06/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.45417			0.46335	0
06/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.09413			0.09970	0
06/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.18854			2.19137	0
06/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
06/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.46840			0.47565	0
06/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.65160			0.65885	0
06/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
06/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.63475			0.64090	0
06/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.63056			0.63671	0
06/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.62638			0.63254	0
06/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.70598			0.71214	0
06/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.69435			0.70050	0
06/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.70016			0.70631	0
06/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
06/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.45693			0.46843	0
06/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.45267			0.46417	0
06/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.46122			0.47272	0
06/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.58832			0.59982	0
06/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.59403			0.60553	0
06/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.59977			0.61127	0
06/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
06/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.78097			0.78882	0
06/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.78527			0.79312	0
06/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.78958			0.79743	0
06/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.91487			0.92272	0
06/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.90918			0.91703	0
06/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.92057			0.92842	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00