



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 17/04/2020 TO: 17/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
17/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31872			1.31874	0
17/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00002			0.00004	0
17/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
17/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34664			1.34729	0
17/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.01064			0.01129	0
17/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
17/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.01502			0.01579	0
17/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.34440			0.34777	0
17/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
17/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.91932			0.92120	0
17/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.34013			0.34350	0
17/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.34871			0.35207	0
17/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.42433			0.42770	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
17/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.41291			0.41627	0
17/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
17/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.41860			0.42197	0
17/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.07352			0.07540	0
17/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17922			2.17999	0
17/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
17/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.44095			0.44351	0
17/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.62415			0.62671	0
17/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
17/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.61170			0.61383	0
17/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.60749			0.60962	0
17/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.60330			0.60543	0
17/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.68290			0.68503	0
17/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.67130			0.67343	0
17/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.67709			0.67922	0
17/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
17/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.41238			0.41660	0
17/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.40814			0.41236	0
17/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.41666			0.42088	0
17/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.54376			0.54798	0
17/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.54948			0.55370	0
17/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.55524			0.55946	0
17/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
17/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.75155			0.75427	0
17/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.75585			0.75857	0
17/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.76017			0.76289	0
17/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.88545			0.88817	0
17/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.87977			0.88249	0
17/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.89115			0.89387	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>