



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: 12/05/2020 TO: 12/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
12/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33660			1.33675	0
12/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00060			0.00075	0
12/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
12/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00188			0.00215	0
12/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.24745			0.25196	0
12/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
12/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.87340			0.87512	0
12/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.24320			0.24770	0
12/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.25177			0.25627	0
12/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.32740			0.33190	0
12/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.31597			0.32047	0
12/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
12/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.32165			0.32616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
12/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.02760			0.02932	0
12/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16608			2.16635	0
12/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
12/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.37257			0.37550	0
12/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.55577			0.55870	0
12/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
12/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.55593			0.55827	0
12/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.55168			0.55402	0
12/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.54745			0.54979	0
12/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.62705			0.62939	0
12/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.61553			0.61787	0
12/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.62128			0.62362	0
12/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
12/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.29117			0.29679	0
12/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.28702			0.29263	0
12/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.29537			0.30100	0
12/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.42247			0.42810	0
12/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.42827			0.43389	0
12/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.43412			0.43973	0
12/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
12/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.68038			0.68336	0
12/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.68470			0.68768	0
12/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.68904			0.69201	0
12/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.81430			0.81728	0
12/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.80864			0.81161	0
12/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.81998			0.82296	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00