



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 WEEKLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/04/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
06/04/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.31961	1.32024			
06/04/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00091	0.00154			
06/04/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
06/04/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.35451	1.35692			
06/04/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.01851	0.02092			
06/04/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
06/04/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19581			
06/04/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00001			
06/04/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.93993	0.94550			
06/04/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.09413	0.09970			
06/04/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.38426	0.39344			
06/04/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.44846	0.45764			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
06/04/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.37997	0.38915			
06/04/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.45417	0.46335			
06/04/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.37571	0.38490			
06/04/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.45991	0.46910			
06/04/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.02434	0.02717			
06/04/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.18854	2.19137			
06/04/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
06/04/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.46840	0.47565			
06/04/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.65160	0.65885			
06/04/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
06/04/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.63475	0.64090			
06/04/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.69435	0.70050			
06/04/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.63056	0.63671			
06/04/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.70016	0.70631			
06/04/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.62638	0.63254			
06/04/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.70598	0.71214			
06/04/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
06/04/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.46122	0.47272			
06/04/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.58832	0.59982			
06/04/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.45693	0.46843			
06/04/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.59403	0.60553			
06/04/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.45267	0.46417			
06/04/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.59977	0.61127			
06/04/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
06/04/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.78958	0.79743			
06/04/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.90918	0.91703			
06/04/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.78527	0.79312			
06/04/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.91487	0.92272			
06/04/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.78097	0.78882			
06/04/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.92057	0.92842			

**Futures Open Interest**

**Options Open Interest**

**Total**

**0.0**

**0.0**

**0.0**