



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: 14/05/2020 TO: 14/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/05/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
14/05/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.33637	1.33647			0
14/05/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.00037	0.00047			0
14/05/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
14/05/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19580	3.19580			0
14/05/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00000	0.00000			0
14/05/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.87003	0.87171			0
14/05/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.02423	0.02591			0
14/05/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.24254	0.24719			0
14/05/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.30674	0.31139			0
14/05/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.23823	0.24288			0
14/05/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.31243	0.31708			0
14/05/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.23397	0.23862			0
14/05/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.31817	0.32282			0
14/05/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.00140	0.00163			0
14/05/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.16560	2.16583			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
14/05/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
14/05/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.36665	0.36962			0
14/05/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.54985	0.55282			0
14/05/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
14/05/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.55124	0.55359			0
14/05/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.61084	0.61319			0
14/05/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.54699	0.54934			0
14/05/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.61659	0.61894			0
14/05/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.54275	0.54511			0
14/05/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.62235	0.62471			0
14/05/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
14/05/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.28385	0.28966			0
14/05/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.41095	0.41676			0
14/05/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.27966	0.28546			0
14/05/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.41676	0.42256			0
14/05/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.27551	0.28131			0
14/05/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.42261	0.42841			0
14/05/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
14/05/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.68305	0.68605			0
14/05/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.80265	0.80565			0
14/05/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.67871	0.68171			0
14/05/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.80831	0.81131			0
14/05/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.67439	0.67739			0
14/05/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.81399	0.81699			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>