



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 WEEKLY STATISTICS

FROM: 12/06/2020 TO: 12/06/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|----------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 12/06/2020 | \$ / R On 12-June-20 | | | Foreign Exchange Future | 15.09580 | 15.09580 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 11.90 | C | Foreign Exchange Future | 3.19580 | 3.19580 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 11.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 14.25 | C | Foreign Exchange Future | 0.84580 | 0.84580 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 14.25 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 15.16 | C | Foreign Exchange Future | 0.00000 | 0.02501 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 15.16 | P | Foreign Exchange Future | 0.06420 | 0.08921 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 15.17 | C | Foreign Exchange Future | 0.00000 | 0.02212 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 15.17 | P | Foreign Exchange Future | 0.07420 | 0.09632 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 15.18 | C | Foreign Exchange Future | 0.00000 | 0.01949 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 15.18 | P | Foreign Exchange Future | 0.08420 | 0.10369 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 17.26 | C | Foreign Exchange Future | 0.00000 | 0.00000 | | | |
| 12/06/2020 | \$ / R On 12-June-20 | 17.26 | P | Foreign Exchange Future | 2.16420 | 2.16420 | | | |
| 12/06/2020 | \$ / R On 28-July-20 | | | Any day expiry | 15.18680 | 15.18680 | | | |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 12/06/2020 | \$ / R On 28-July-20 | 15.37 | C | Any day expiry | 0.27021 | 0.27396 | | | |
| 12/06/2020 | \$ / R On 28-July-20 | 15.37 | P | Any day expiry | 0.45341 | 0.45716 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.47832 | 0.48101 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.53792 | 0.54061 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.47402 | 0.47671 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.54362 | 0.54631 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.46975 | 0.47244 | | | |
| 12/06/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.54935 | 0.55204 | | | |
| 12/06/2020 | £ / R On 12-June-20 | | | Foreign Exchange Future | 19.86290 | 19.86290 | | | |
| 12/06/2020 | £ / R On 12-June-20 | 19.99 | C | Foreign Exchange Future | 0.00000 | 0.01942 | | | |
| 12/06/2020 | £ / R On 12-June-20 | 19.99 | P | Foreign Exchange Future | 0.12710 | 0.14652 | | | |
| 12/06/2020 | £ / R On 12-June-20 | 20.00 | C | Foreign Exchange Future | 0.00000 | 0.01740 | | | |
| 12/06/2020 | £ / R On 12-June-20 | 20.00 | P | Foreign Exchange Future | 0.13710 | 0.15450 | | | |
| 12/06/2020 | £ / R On 12-June-20 | 20.01 | C | Foreign Exchange Future | 0.00000 | 0.01555 | | | |
| 12/06/2020 | £ / R On 12-June-20 | 20.01 | P | Foreign Exchange Future | 0.14710 | 0.16265 | | | |
| 12/06/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | |
| 12/06/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.59007 | 0.59349 | | | |
| 12/06/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.70967 | 0.71309 | | | |
| 12/06/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.58572 | 0.58915 | | | |
| 12/06/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.71532 | 0.71875 | | | |
| 12/06/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.58139 | 0.58482 | | | |
| 12/06/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.72099 | 0.72442 | | | |

Futures Open Interest

0.0

Options Open Interest

0.0

Total

0.0