



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: 29/04/2020 TO: 29/04/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/04/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
29/04/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.31870			1.31870	0
29/04/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.00000			0.00000	0
29/04/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
29/04/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.34022			1.34065	0
29/04/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00422			0.00465	0
29/04/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
29/04/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00712			0.00768	0
29/04/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.30135			0.30515	0
29/04/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
29/04/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.89682			0.89688	0
29/04/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.29708			0.30087	0
29/04/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.30567			0.30946	0
29/04/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.38128			0.38507	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/04/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.36987			0.37366	0
29/04/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
29/04/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.37555			0.37935	0
29/04/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.05102			0.05288	0
29/04/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.17132			2.17188	0
29/04/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
29/04/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.40930			0.41201	0
29/04/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.59250			0.59521	0
29/04/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
29/04/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.58557			0.58779	0
29/04/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.58134			0.58356	0
29/04/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.57713			0.57935	0
29/04/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.65673			0.65895	0
29/04/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.64517			0.64739	0
29/04/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.65094			0.65316	0
29/04/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
29/04/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.35852			0.36327	0
29/04/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.35430			0.35905	0
29/04/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.36278			0.36752	0
29/04/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.48988			0.49462	0
29/04/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.49562			0.50037	0
29/04/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.50140			0.50615	0
29/04/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
29/04/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.71819			0.72103	0
29/04/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.72251			0.72534	0
29/04/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.72683			0.72966	0
29/04/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.85210			0.85494	0
29/04/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.84643			0.84926	0
29/04/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.85779			0.86063	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00