



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: 19/05/2020 TO: 19/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
19/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33606			1.33609	0
19/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00006			0.00009	0
19/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
19/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00056			0.00069	0
19/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.21368			0.21877	0
19/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
19/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.86208			0.86360	0
19/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.20944			0.21454	0
19/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.21797			0.22307	0
19/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.29364			0.29874	0
19/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.28217			0.28727	0
19/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
19/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.28788			0.29297	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
19/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.01628			0.01780	0
19/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16476			2.16489	0
19/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
19/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.35153			0.35459	0
19/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.53473			0.53779	0
19/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
19/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.53934			0.54174	0
19/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.53507			0.53748	0
19/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.53083			0.53324	0
19/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.61043			0.61284	0
19/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.59894			0.60134	0
19/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.60467			0.60708	0
19/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
19/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.24904			0.25540	0
19/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.24495			0.25129	0
19/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.25319			0.25956	0
19/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.38029			0.38666	0
19/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.38614			0.39250	0
19/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.39205			0.39839	0
19/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
19/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.65921			0.66227	0
19/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.66353			0.66659	0
19/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.66787			0.67093	0
19/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.79313			0.79619	0
19/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.78747			0.79053	0
19/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.79881			0.80187	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00