



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: 20/05/2020 TO: 20/05/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/05/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
20/05/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.33604			1.33606	0
20/05/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.00004			0.00006	0
20/05/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
20/05/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00044			0.00056	0
20/05/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.20847			0.21368	0
20/05/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
20/05/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.86059			0.86208	0
20/05/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.20424			0.20944	0
20/05/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.21276			0.21797	0
20/05/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.28844			0.29364	0
20/05/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.27696			0.28217	0
20/05/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
20/05/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.28267			0.28788	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
20/05/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.01479			0.01628	0
20/05/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16464			2.16476	0
20/05/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
20/05/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.34844			0.35153	0
20/05/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.53164			0.53473	0
20/05/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
20/05/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.53693			0.53934	0
20/05/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.53266			0.53507	0
20/05/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.52842			0.53083	0
20/05/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.60802			0.61043	0
20/05/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.59653			0.59894	0
20/05/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.60226			0.60467	0
20/05/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
20/05/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.24256			0.24904	0
20/05/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.23847			0.24495	0
20/05/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.24670			0.25319	0
20/05/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.37380			0.38029	0
20/05/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.37966			0.38614	0
20/05/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.38557			0.39205	0
20/05/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
20/05/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.65613			0.65921	0
20/05/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.66045			0.66353	0
20/05/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.66479			0.66787	0
20/05/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.79005			0.79313	0
20/05/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.78439			0.78747	0
20/05/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.79573			0.79881	0

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00