



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 MONTHLY STATISTICS

FROM: 04/06/2020 TO: 04/06/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/06/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
04/06/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.00000			0.00000	0
04/06/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.10971			0.11826	0
04/06/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19580			3.19580	0
04/06/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.84626			0.84659	0
04/06/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.10573			0.11424	0
04/06/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.11380			0.12238	0
04/06/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.18993			0.19844	0
04/06/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.17800			0.18658	0
04/06/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00000			0.00000	0
04/06/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.18391			0.19246	0
04/06/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.00046			0.00079	0
04/06/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.16420			2.16420	0
04/06/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/06/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.29920			0.30268	0
04/06/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.48240			0.48588	0
04/06/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
04/06/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.49944			0.50203	0
04/06/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.49516			0.49774	0
04/06/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.49089			0.49348	0
04/06/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.57049			0.57308	0
04/06/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.55904			0.56163	0
04/06/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.56476			0.56734	0
04/06/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
04/06/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.12029			0.13078	0
04/06/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.11662			0.12705	0
04/06/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.12404			0.13458	0
04/06/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.25114			0.26168	0
04/06/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.25739			0.26788	0
04/06/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.26372			0.27415	0
04/06/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
04/06/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.60833			0.61162	0
04/06/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.61265			0.61594	0
04/06/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.61700			0.62029	0
04/06/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.74225			0.74554	0
04/06/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.73660			0.73989	0
04/06/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.74793			0.75122	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>