



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: 03/08/2020 TO: 03/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.31036			0.32224	0
03/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.30600			0.31788	0
03/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.30167			0.31355	0
03/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.38127			0.39315	0
03/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.36996			0.38184	0
03/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.37560			0.38748	0
03/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.36752			0.38262	0
03/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.37180			0.38691	0
03/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.37611			0.39122	0
03/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.50140			0.51651	0
03/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.49571			0.51082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.50712			0.52222	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>