



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: 02/09/2020 TO: 02/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
02/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.15315			0.16050	0
02/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.14889			0.15622	0
02/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.14472			0.15203	0
02/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.22432			0.23163	0
02/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.21275			0.22010	0
02/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.21849			0.22582	0
02/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
02/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.16872			0.17793	0
02/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.17269			0.18193	0
02/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.17672			0.18598	0
02/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.30229			0.31153	0
02/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.29632			0.30558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
02/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.30832			0.31753	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00