



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 WEEKLY STATISTICS

FROM: 19/08/2020 TO: 19/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
19/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
19/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.23825	0.24332			0
19/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.29785	0.30292			0
19/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.23390	0.23896			0
19/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.30350	0.30856			0
19/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.22960	0.23466			0
19/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.30920	0.31426			0
19/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
19/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.28446	0.29089			0
19/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.40406	0.41049			0
19/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.28022	0.28664			0
19/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.40982	0.41624			0
19/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.27602	0.28244			0
19/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.41562	0.42204			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
------	------------------	--------	--------------	---------	-----------	---------------------------------	--------------	----------------------------	------------------

Futures Open Interest		0.00
Options Open Interest		0.00
Total		0.00