



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: 07/09/2020 TO: 07/09/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 07/09/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0 |
| 07/09/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.11078 | 0.13750 | | | 0 |
| 07/09/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.17038 | 0.19710 | | | 0 |
| 07/09/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.10665 | 0.13327 | | | 0 |
| 07/09/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.17625 | 0.20287 | | | 0 |
| 07/09/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.10263 | 0.12914 | | | 0 |
| 07/09/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.18223 | 0.20874 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.12350 | 0.15700 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.24310 | 0.27660 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.11970 | 0.15304 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.24930 | 0.28264 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.11598 | 0.14915 | | | 0 |
| 07/09/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.25558 | 0.28875 | | | 0 |

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|-----------------------|------------------|--------|--------------|---------|-----------|---------------------------------|--------------|----------------------------|------------------|
| Futures Open Interest | | | | | | | | | 0.00 |
| Options Open Interest | | | | | | | | | 0.00 |
| Total | | | | | | | | | 0.00 |