



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: 08/09/2020 TO: 08/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
08/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.10067			0.11078	0
08/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.09658			0.10665	0
08/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.09262			0.10263	0
08/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.17222			0.18223	0
08/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.16027			0.17038	0
08/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.16618			0.17625	0
08/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
08/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.10353			0.11598	0
08/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.10716			0.11970	0
08/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.11088			0.12350	0
08/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.23676			0.24930	0
08/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.23048			0.24310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
08/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.24313			0.25558	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00