



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: 11/09/2020 TO: 11/09/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/09/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
11/09/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.06400			0.07762	0
11/09/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.06020			0.07369	0
11/09/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.05657			0.06990	0
11/09/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.13617			0.14950	0
11/09/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.12360			0.13722	0
11/09/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.12980			0.14329	0
11/09/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
11/09/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.05926			0.07549	0
11/09/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.06242			0.07887	0
11/09/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.06571			0.08235	0
11/09/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.19202			0.20847	0
11/09/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.18531			0.20195	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/09/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.19886			0.21509	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00