



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 24/08/2020 TO: 24/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/08/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/08/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.21133	0.22782			0
24/08/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.27093	0.28742			0
24/08/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.20700	0.22347			0
24/08/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.27660	0.29307			0
24/08/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.20272	0.21918			0
24/08/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.28232	0.29878			0
24/08/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/08/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.25030	0.27122			0
24/08/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.36990	0.39082			0
24/08/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.24611	0.26700			0
24/08/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.37571	0.39660			0
24/08/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.24197	0.26282			0
24/08/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.38157	0.40242			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