



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: 13/08/2020 TO: 13/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
13/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.26735			0.27193	0
13/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.26299			0.26757	0
13/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.25868			0.26325	0
13/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.33828			0.34285	0
13/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.32695			0.33153	0
13/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.33259			0.33717	0
13/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
13/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.31291			0.31871	0
13/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.31714			0.32296	0
13/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.32142			0.32724	0
13/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.44674			0.45256	0
13/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.44102			0.44684	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
13/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.45251			0.45831	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00