



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: 31/08/2020 TO: 31/08/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/08/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
31/08/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.16757			0.18741	0
31/08/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.16328			0.18309	0
31/08/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.15907			0.17885	0
31/08/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.23867			0.25845	0
31/08/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.22717			0.24701	0
31/08/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.23288			0.25269	0
31/08/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
31/08/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.18681			0.21177	0
31/08/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.19083			0.21586	0
31/08/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.19491			0.22000	0
31/08/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.32043			0.34546	0
31/08/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.31451			0.33960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
31/08/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.32641			0.35137	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00