



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: 14/09/2020 TO: 14/09/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 14/09/2020 | \$ / R On 14 September 2020 | | | Foreign Exchange Future | 15.28040 | | | 15.28040 | 0 |
| 14/09/2020 | \$ / R On 14 September 2020 | 15.34 | C | Foreign Exchange Future | 0.00000 | | | 0.06400 | 0 |
| 14/09/2020 | \$ / R On 14 September 2020 | 15.35 | C | Foreign Exchange Future | 0.00000 | | | 0.06020 | 0 |
| 14/09/2020 | \$ / R On 14 September 2020 | 15.36 | C | Foreign Exchange Future | 0.00000 | | | 0.05657 | 0 |
| 14/09/2020 | \$ / R On 14 September 2020 | 15.36 | P | Foreign Exchange Future | 0.07960 | | | 0.13617 | 0 |
| 14/09/2020 | \$ / R On 14 September 2020 | 15.34 | P | Foreign Exchange Future | 0.05960 | | | 0.12360 | 0 |
| 14/09/2020 | \$ / R On 14 September 2020 | 15.35 | P | Foreign Exchange Future | 0.06960 | | | 0.12980 | 0 |
| 14/09/2020 | £ / R On 14 September 2020 | | | Foreign Exchange Future | 20.17040 | | | 20.17040 | 0 |
| 14/09/2020 | £ / R On 14 September 2020 | 20.31 | C | Foreign Exchange Future | 0.00000 | | | 0.05926 | 0 |
| 14/09/2020 | £ / R On 14 September 2020 | 20.30 | C | Foreign Exchange Future | 0.00000 | | | 0.06242 | 0 |
| 14/09/2020 | £ / R On 14 September 2020 | 20.29 | C | Foreign Exchange Future | 0.00000 | | | 0.06571 | 0 |
| 14/09/2020 | £ / R On 14 September 2020 | 20.30 | P | Foreign Exchange Future | 0.12960 | | | 0.19202 | 0 |
| 14/09/2020 | £ / R On 14 September 2020 | 20.29 | P | Foreign Exchange Future | 0.11960 | | | 0.18531 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|-----------------------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 14/09/2020 | £ / R On 14 September 2020 | 20.31 | P | Foreign Exchange Future | 0.13960 | | | 0.19886 | 0 |
| Future Open Interest | | | | | | | | | 0.00 |
| Option Open Interest | | | | | | | | | 0.00 |
| Grand Total | | | | | | | | | 0.00 |