



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 WEEKLY STATISTICS

FROM: 22/01/2020 TO: 22/01/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/01/2020 | \$ / R On 31-January-20 | | | Any day expiry | 14.84240 | 14.84240 | | | 0 |
| 22/01/2020 | \$ / R On 31-January-20 | 13.54 | C | Any day expiry | 1.30240 | 1.30240 | | | 0 |
| 22/01/2020 | \$ / R On 31-January-20 | 13.54 | P | Any day expiry | 0.00000 | 0.00000 | | | 0 |
| 22/01/2020 | \$ / R On 28-February-20 | | | Any day expiry | 14.89510 | 14.89510 | | | 0 |
| 22/01/2020 | \$ / R On 28-February-20 | 14.78 | C | Any day expiry | 0.35279 | 0.35665 | | | 0 |
| 22/01/2020 | \$ / R On 28-February-20 | 14.78 | P | Any day expiry | 0.23769 | 0.24155 | | | 0 |
| 22/01/2020 | \$ / R On 02-March-20 | | | Any day expiry | 14.90060 | 14.90060 | | | 0 |
| 22/01/2020 | \$ / R On 02-March-20 | 13.59 | C | Any day expiry | 1.31699 | 1.31749 | | | 0 |
| 22/01/2020 | \$ / R On 02-March-20 | 13.59 | P | Any day expiry | 0.00639 | 0.00689 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | | | Foreign Exchange Future | 14.92590 | 14.92590 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 11.91 | C | Foreign Exchange Future | 3.01590 | 3.01590 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 11.91 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 12.96 | C | Foreign Exchange Future | 1.96666 | 1.96673 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 12.96 | P | Foreign Exchange Future | 0.00076 | 0.00083 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/01/2020 | \$ / R On 16-March-20 | 13.06 | C | Foreign Exchange Future | 1.86722 | 1.86733 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 13.06 | P | Foreign Exchange Future | 0.00132 | 0.00143 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 13.19 | C | Foreign Exchange Future | 1.73847 | 1.73866 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 13.19 | P | Foreign Exchange Future | 0.00257 | 0.00276 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 13.78 | C | Foreign Exchange Future | 1.17230 | 1.17334 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 13.78 | P | Foreign Exchange Future | 0.02640 | 0.02744 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.01 | C | Foreign Exchange Future | 0.96797 | 0.96955 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.01 | P | Foreign Exchange Future | 0.05207 | 0.05365 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.40 | C | Foreign Exchange Future | 0.66262 | 0.66518 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.40 | P | Foreign Exchange Future | 0.13672 | 0.13928 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.51 | C | Foreign Exchange Future | 0.58847 | 0.59126 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.51 | P | Foreign Exchange Future | 0.17257 | 0.17536 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.66 | C | Foreign Exchange Future | 0.49634 | 0.49940 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 14.66 | P | Foreign Exchange Future | 0.23044 | 0.23350 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 15.61 | C | Foreign Exchange Future | 0.13820 | 0.14100 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 15.61 | P | Foreign Exchange Future | 0.82230 | 0.82510 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 15.62 | C | Foreign Exchange Future | 0.13614 | 0.13893 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 15.62 | P | Foreign Exchange Future | 0.83024 | 0.83303 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 15.63 | C | Foreign Exchange Future | 0.13411 | 0.13688 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 15.63 | P | Foreign Exchange Future | 0.83821 | 0.84098 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 16.60 | C | Foreign Exchange Future | 0.02874 | 0.02996 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 16.60 | P | Foreign Exchange Future | 1.70284 | 1.70406 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 16.81 | C | Foreign Exchange Future | 0.02016 | 0.02112 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 16.81 | P | Foreign Exchange Future | 1.90426 | 1.90522 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 17.04 | C | Foreign Exchange Future | 0.01362 | 0.01436 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 17.04 | P | Foreign Exchange Future | 2.12772 | 2.12846 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 17.73 | C | Foreign Exchange Future | 0.00417 | 0.00448 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 17.73 | P | Foreign Exchange Future | 2.80827 | 2.80858 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 17.88 | C | Foreign Exchange Future | 0.00323 | 0.00348 | | | 0 |
| 22/01/2020 | \$ / R On 16-March-20 | 17.88 | P | Foreign Exchange Future | 2.95733 | 2.95758 | | | 0 |
| 22/01/2020 | \$ / R On 02-April-20 | | | Any day expiry | 14.95720 | 14.95720 | | | 0 |
| 22/01/2020 | \$ / R On 02-April-20 | 13.64 | C | Any day expiry | 1.34626 | 1.34714 | | | 0 |
| 22/01/2020 | \$ / R On 02-April-20 | 13.64 | P | Any day expiry | 0.02906 | 0.02994 | | | 0 |
| 22/01/2020 | \$ / R On 29-April-20 | | | Any day expiry | 15.00870 | 15.00870 | | | 0 |
| 22/01/2020 | \$ / R On 29-April-20 | 13.69 | C | Any day expiry | 1.37496 | 1.37598 | | | 0 |
| 22/01/2020 | \$ / R On 29-April-20 | 13.69 | P | Any day expiry | 0.05626 | 0.05728 | | | 0 |
| 22/01/2020 | \$ / R On 02-June-20 | | | Any day expiry | 15.07600 | 15.07600 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/01/2020 | \$ / R On 02-June-20 | 13.74 | C | Any day expiry | 1.42902 | 1.43010 | | | 0 |
| 22/01/2020 | \$ / R On 02-June-20 | 13.74 | P | Any day expiry | 0.09302 | 0.09410 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | | | Foreign Exchange Future | 15.09580 | 15.09580 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 11.90 | C | Foreign Exchange Future | 3.19667 | 3.19670 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 11.90 | P | Foreign Exchange Future | 0.00087 | 0.00090 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 14.25 | C | Foreign Exchange Future | 1.06927 | 1.07085 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 14.25 | P | Foreign Exchange Future | 0.22347 | 0.22505 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 15.16 | C | Foreign Exchange Future | 0.57331 | 0.57543 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 15.16 | P | Foreign Exchange Future | 0.63751 | 0.63963 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 15.17 | C | Foreign Exchange Future | 0.56913 | 0.57126 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 15.17 | P | Foreign Exchange Future | 0.64333 | 0.64546 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 15.18 | C | Foreign Exchange Future | 0.56498 | 0.56710 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 15.18 | P | Foreign Exchange Future | 0.64918 | 0.65130 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 17.26 | C | Foreign Exchange Future | 0.11422 | 0.11556 | | | 0 |
| 22/01/2020 | \$ / R On 12-June-20 | 17.26 | P | Foreign Exchange Future | 2.27842 | 2.27976 | | | 0 |
| 22/01/2020 | \$ / R On 28-July-20 | | | Any day expiry | 15.18680 | 15.18680 | | | 0 |
| 22/01/2020 | \$ / R On 28-July-20 | 15.37 | C | Any day expiry | 0.62808 | 0.62997 | | | 0 |
| 22/01/2020 | \$ / R On 28-July-20 | 15.37 | P | Any day expiry | 0.81128 | 0.81317 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.77444 | 0.77614 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.83404 | 0.83574 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.77035 | 0.77205 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.83995 | 0.84165 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.76628 | 0.76798 | | | 0 |
| 22/01/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.84588 | 0.84758 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | | | Foreign Exchange Future | 14.92590 | 14.92590 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | 14.67 | C | Foreign Exchange Future | 0.49057 | 0.49364 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | 14.67 | P | Foreign Exchange Future | 0.23467 | 0.23774 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | 14.68 | C | Foreign Exchange Future | 0.48485 | 0.48793 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | 14.68 | P | Foreign Exchange Future | 0.23895 | 0.24203 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | 14.69 | C | Foreign Exchange Future | 0.47917 | 0.48227 | | | 0 |
| 22/01/2020 | \$ / R MAXI On 16-March-20 | 14.69 | P | Foreign Exchange Future | 0.24327 | 0.24637 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | | | Foreign Exchange Future | 19.57520 | 19.57520 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 19.00 | C | Foreign Exchange Future | 0.77766 | 0.78110 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 19.00 | P | Foreign Exchange Future | 0.20246 | 0.20590 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 20.29 | C | Foreign Exchange Future | 0.19311 | 0.19667 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/01/2020 | £ / R On 16-March-20 | 20.29 | P | Foreign Exchange Future | 0.90791 | 0.91147 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 20.30 | C | Foreign Exchange Future | 0.19067 | 0.19422 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 20.30 | P | Foreign Exchange Future | 0.91547 | 0.91902 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 20.31 | C | Foreign Exchange Future | 0.18826 | 0.19180 | | | 0 |
| 22/01/2020 | £ / R On 16-March-20 | 20.31 | P | Foreign Exchange Future | 0.92306 | 0.92660 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | | | Foreign Exchange Future | 19.86290 | 19.86290 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | 19.99 | C | Foreign Exchange Future | 0.69837 | 0.70103 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | 19.99 | P | Foreign Exchange Future | 0.82547 | 0.82813 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | 20.00 | C | Foreign Exchange Future | 0.69410 | 0.69676 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | 20.00 | P | Foreign Exchange Future | 0.83120 | 0.83386 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | 20.01 | C | Foreign Exchange Future | 0.68985 | 0.69251 | | | 0 |
| 22/01/2020 | £ / R On 12-June-20 | 20.01 | P | Foreign Exchange Future | 0.83695 | 0.83961 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.96783 | 0.96999 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 1.08743 | 1.08959 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.96357 | 0.96574 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 1.09317 | 1.09534 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.95932 | 0.96149 | | | 0 |
| 22/01/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 1.09892 | 1.10109 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | | | Foreign Exchange Future | 0.13720 | 0.13720 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | 0.13 | C | Foreign Exchange Future | 0.00810 | 0.00812 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | 0.13 | P | Foreign Exchange Future | 0.00090 | 0.00092 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | 0.14 | C | Foreign Exchange Future | 0.00255 | 0.00258 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | 0.14 | P | Foreign Exchange Future | 0.00535 | 0.00538 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | 0.15 | C | Foreign Exchange Future | 0.00055 | 0.00057 | | | 0 |
| 22/01/2020 | ¥ / R On 16-March-20 | 0.15 | P | Foreign Exchange Future | 0.01335 | 0.01337 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | | | Any day expiry | 16.97740 | 16.97740 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 16.65 | C | Any day expiry | 0.41949 | 0.42424 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 16.65 | P | Any day expiry | 0.09209 | 0.09684 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 16.91 | C | Any day expiry | 0.25957 | 0.26536 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 16.91 | P | Any day expiry | 0.19217 | 0.19796 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 17.00 | C | Any day expiry | 0.21541 | 0.22129 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 17.00 | P | Any day expiry | 0.23801 | 0.24389 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 17.07 | C | Any day expiry | 0.18500 | 0.19086 | | | 0 |
| 22/01/2020 | € / R On 10-February-20 | 17.07 | P | Any day expiry | 0.27760 | 0.28346 | | | 0 |
| 22/01/2020 | € / R On 16-March-20 | | | Foreign Exchange Future | 17.09630 | 17.09630 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/01/2020 | € / R On 16-March-20 | 18.45 | C | Foreign Exchange Future | 0.06059 | 0.06256 | | | 0 |
| 22/01/2020 | € / R On 16-March-20 | 18.45 | P | Foreign Exchange Future | 1.41429 | 1.41626 | | | 0 |
| 22/01/2020 | € / R On 16-March-20 | 18.46 | C | Foreign Exchange Future | 0.05969 | 0.06164 | | | 0 |
| 22/01/2020 | € / R On 16-March-20 | 18.46 | P | Foreign Exchange Future | 1.42339 | 1.42534 | | | 0 |
| 22/01/2020 | € / R On 16-March-20 | 18.47 | C | Foreign Exchange Future | 0.05880 | 0.06074 | | | 0 |
| 22/01/2020 | € / R On 16-March-20 | 18.47 | P | Foreign Exchange Future | 1.43250 | 1.43444 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | | | Foreign Exchange Future | 10.60320 | 10.60320 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | 11.05 | C | Foreign Exchange Future | 0.05662 | 0.05795 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | 11.05 | P | Foreign Exchange Future | 0.50342 | 0.50475 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | 11.06 | C | Foreign Exchange Future | 0.05494 | 0.05625 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | 11.06 | P | Foreign Exchange Future | 0.51174 | 0.51305 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | 11.07 | C | Foreign Exchange Future | 0.05330 | 0.05460 | | | 0 |
| 22/01/2020 | AU\$ / R On 16-March-20 | 11.07 | P | Foreign Exchange Future | 0.52010 | 0.52140 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | | | Foreign Exchange Future | 11.16030 | 11.16030 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | 11.68 | C | Foreign Exchange Future | 0.06716 | 0.06874 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | 11.68 | P | Foreign Exchange Future | 0.58686 | 0.58843 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | 11.69 | C | Foreign Exchange Future | 0.06547 | 0.06702 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | 11.69 | P | Foreign Exchange Future | 0.59517 | 0.59672 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | 11.70 | C | Foreign Exchange Future | 0.06381 | 0.06534 | | | 0 |
| 22/01/2020 | CAD/ R On 16-March-20 | 11.70 | P | Foreign Exchange Future | 0.60351 | 0.60504 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | | | Foreign Exchange Future | 15.07740 | 15.07740 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | 16.62 | C | Foreign Exchange Future | 0.03577 | 0.03718 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | 16.62 | P | Foreign Exchange Future | 1.57837 | 1.57978 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | 16.63 | C | Foreign Exchange Future | 0.03517 | 0.03656 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | 16.63 | P | Foreign Exchange Future | 1.58777 | 1.58916 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | 16.64 | C | Foreign Exchange Future | 0.03458 | 0.03596 | | | 0 |
| 22/01/2020 | CHF / R On 16-March-20 | 16.64 | P | Foreign Exchange Future | 1.59718 | 1.59856 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | | | Foreign Exchange Future | 2.29500 | 2.29500 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | 2.60 | C | Foreign Exchange Future | 0.00098 | 0.00104 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | 2.60 | P | Foreign Exchange Future | 0.30598 | 0.30604 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | 2.61 | C | Foreign Exchange Future | 0.00084 | 0.00089 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | 2.61 | P | Foreign Exchange Future | 0.31584 | 0.31589 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | 2.62 | C | Foreign Exchange Future | 0.00072 | 0.00077 | | | 0 |
| 22/01/2020 | DKK / R On 16-March-20 | 2.62 | P | Foreign Exchange Future | 0.32572 | 0.32577 | | | 0 |
| 22/01/2020 | KES / R On 16-March-20 | | | Foreign Exchange Future | 0.13910 | 0.13910 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------------------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 22/01/2020 | NZ\$ / R On 16-March-20 | | | Foreign Exchange Future | 10.01410 | 10.01410 | | | 0 |
| 22/01/2020 | NZ\$ / R On 16-March-20 | 10.51 | C | Foreign Exchange Future | 0.05190 | 0.05320 | | | 0 |
| 22/01/2020 | NZ\$ / R On 16-March-20 | 10.51 | P | Foreign Exchange Future | 0.54780 | 0.54910 | | | 0 |
| 22/01/2020 | NZ\$ / R On 16-March-20 | 10.52 | C | Foreign Exchange Future | 0.05039 | 0.05167 | | | 0 |
| 22/01/2020 | NZ\$ / R On 16-March-20 | 10.52 | P | Foreign Exchange Future | 0.55629 | 0.55757 | | | 0 |
| 22/01/2020 | NZ\$ / R On 16-March-20 | 10.53 | C | Foreign Exchange Future | 0.04893 | 0.05019 | | | 0 |
| 22/01/2020 | NZ\$ / R On 16-March-20 | 10.53 | P | Foreign Exchange Future | 0.56483 | 0.56609 | | | 0 |
| 22/01/2020 | QUANTO £ / \$ On 16-March-20 | | | Foreign Exchange Future | 1.31150 | 1.31150 | | | 0 |
| 22/01/2020 | QUANTO € / \$ On 16-March-20 | | | Foreign Exchange Future | 1.14540 | 1.14540 | | | 0 |
| Futures Open Interest | | | | | | | | | 0.00 |
| Options Open Interest | | | | | | | | | 0.00 |
| Total | | | | | | | | | 0.00 |