



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: 28/02/2020 TO: 28/02/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 28/02/2020 | \$ / R On 28-February-20 | | | Any day expiry | 14.89510 | 14.89510 | | | 0 |
| 28/02/2020 | \$ / R On 28-February-20 | 14.78 | C | Any day expiry | 0.11510 | 0.12595 | | | 0 |
| 28/02/2020 | \$ / R On 28-February-20 | 14.78 | P | Any day expiry | 0.00000 | 0.01085 | | | 0 |
| 28/02/2020 | \$ / R On 02-March-20 | | | Any day expiry | 14.90060 | 14.90060 | | | 0 |
| 28/02/2020 | \$ / R On 02-March-20 | 13.59 | C | Any day expiry | 1.31060 | 1.31060 | | | 0 |
| 28/02/2020 | \$ / R On 02-March-20 | 13.59 | P | Any day expiry | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | | | Foreign Exchange Future | 14.92590 | 14.92590 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 11.91 | C | Foreign Exchange Future | 3.01590 | 3.01590 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 11.91 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 12.96 | C | Foreign Exchange Future | 1.96590 | 1.96590 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 12.96 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 13.06 | C | Foreign Exchange Future | 1.86590 | 1.86590 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 13.06 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 13.19 | C | Foreign Exchange Future | 1.73590 | 1.73590 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 28/02/2020 | \$ / R On 16-March-20 | 13.19 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 13.78 | C | Foreign Exchange Future | 1.14661 | 1.14682 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 13.78 | P | Foreign Exchange Future | 0.00071 | 0.00092 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.01 | C | Foreign Exchange Future | 0.91958 | 0.92030 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.01 | P | Foreign Exchange Future | 0.00368 | 0.00440 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.40 | C | Foreign Exchange Future | 0.55760 | 0.56060 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.40 | P | Foreign Exchange Future | 0.03170 | 0.03470 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.51 | C | Foreign Exchange Future | 0.46701 | 0.47086 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.51 | P | Foreign Exchange Future | 0.05111 | 0.05496 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.66 | C | Foreign Exchange Future | 0.35602 | 0.36091 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 14.66 | P | Foreign Exchange Future | 0.09012 | 0.09501 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 15.61 | C | Foreign Exchange Future | 0.02742 | 0.03036 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 15.61 | P | Foreign Exchange Future | 0.71152 | 0.71446 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 15.62 | C | Foreign Exchange Future | 0.02649 | 0.02938 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 15.62 | P | Foreign Exchange Future | 0.72059 | 0.72348 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 15.63 | C | Foreign Exchange Future | 0.02560 | 0.02843 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 15.63 | P | Foreign Exchange Future | 0.72970 | 0.73253 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 16.60 | C | Foreign Exchange Future | 0.00054 | 0.00072 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 16.60 | P | Foreign Exchange Future | 1.67464 | 1.67482 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 16.81 | C | Foreign Exchange Future | 0.00021 | 0.00029 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 16.81 | P | Foreign Exchange Future | 1.88431 | 1.88439 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 17.04 | C | Foreign Exchange Future | 0.00007 | 0.00011 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 17.04 | P | Foreign Exchange Future | 2.11417 | 2.11421 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 17.73 | C | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 17.73 | P | Foreign Exchange Future | 2.80410 | 2.80410 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 17.88 | C | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | \$ / R On 16-March-20 | 17.88 | P | Foreign Exchange Future | 2.95410 | 2.95410 | | | 0 |
| 28/02/2020 | \$ / R On 02-April-20 | | | Any day expiry | 14.95720 | 14.95720 | | | 0 |
| 28/02/2020 | \$ / R On 02-April-20 | 13.64 | C | Any day expiry | 1.32116 | 1.32157 | | | 0 |
| 28/02/2020 | \$ / R On 02-April-20 | 13.64 | P | Any day expiry | 0.00396 | 0.00437 | | | 0 |
| 28/02/2020 | \$ / R On 29-April-20 | | | Any day expiry | 15.00870 | 15.00870 | | | 0 |
| 28/02/2020 | \$ / R On 29-April-20 | 13.69 | C | Any day expiry | 1.34021 | 1.34103 | | | 0 |
| 28/02/2020 | \$ / R On 29-April-20 | 13.69 | P | Any day expiry | 0.02151 | 0.02233 | | | 0 |
| 28/02/2020 | \$ / R On 02-June-20 | | | Any day expiry | 15.07600 | 15.07600 | | | 0 |
| 28/02/2020 | \$ / R On 02-June-20 | 13.74 | C | Any day expiry | 1.38980 | 1.39083 | | | 0 |
| 28/02/2020 | \$ / R On 02-June-20 | 13.74 | P | Any day expiry | 0.05380 | 0.05483 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 28/02/2020 | \$ / R On 12-June-20 | | | Foreign Exchange Future | 15.09580 | 15.09580 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 11.90 | C | Foreign Exchange Future | 3.19595 | 3.19596 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 11.90 | P | Foreign Exchange Future | 0.00015 | 0.00016 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 14.25 | C | Foreign Exchange Future | 1.00817 | 1.00989 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 14.25 | P | Foreign Exchange Future | 0.16237 | 0.16409 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 15.16 | C | Foreign Exchange Future | 0.48871 | 0.49118 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 15.16 | P | Foreign Exchange Future | 0.55291 | 0.55538 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 15.17 | C | Foreign Exchange Future | 0.48448 | 0.48695 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 15.17 | P | Foreign Exchange Future | 0.55868 | 0.56115 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 15.18 | C | Foreign Exchange Future | 0.48027 | 0.48274 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 15.18 | P | Foreign Exchange Future | 0.56447 | 0.56694 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 17.26 | C | Foreign Exchange Future | 0.06625 | 0.06748 | | | 0 |
| 28/02/2020 | \$ / R On 12-June-20 | 17.26 | P | Foreign Exchange Future | 2.23045 | 2.23168 | | | 0 |
| 28/02/2020 | \$ / R On 28-July-20 | | | Any day expiry | 15.18680 | 15.18680 | | | 0 |
| 28/02/2020 | \$ / R On 28-July-20 | 15.37 | C | Any day expiry | 0.55428 | 0.55638 | | | 0 |
| 28/02/2020 | \$ / R On 28-July-20 | 15.37 | P | Any day expiry | 0.73748 | 0.73958 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.70885 | 0.71070 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.76845 | 0.77030 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.70471 | 0.70657 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.77431 | 0.77617 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.70059 | 0.70244 | | | 0 |
| 28/02/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.78019 | 0.78204 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | | | Foreign Exchange Future | 14.92590 | 14.92590 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | 14.67 | C | Foreign Exchange Future | 0.34919 | 0.35415 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | 14.67 | P | Foreign Exchange Future | 0.09329 | 0.09825 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | 14.68 | C | Foreign Exchange Future | 0.34245 | 0.34746 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | 14.68 | P | Foreign Exchange Future | 0.09655 | 0.10156 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | 14.69 | C | Foreign Exchange Future | 0.33577 | 0.34084 | | | 0 |
| 28/02/2020 | \$ / R MAXI On 16-March-20 | 14.69 | P | Foreign Exchange Future | 0.09987 | 0.10494 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | | | Foreign Exchange Future | 19.57520 | 19.57520 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 19.00 | C | Foreign Exchange Future | 0.63057 | 0.63508 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 19.00 | P | Foreign Exchange Future | 0.05537 | 0.05988 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 20.29 | C | Foreign Exchange Future | 0.04578 | 0.05003 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 20.29 | P | Foreign Exchange Future | 0.76058 | 0.76483 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 20.30 | C | Foreign Exchange Future | 0.04451 | 0.04870 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 28/02/2020 | £ / R On 16-March-20 | 20.30 | P | Foreign Exchange Future | 0.76931 | 0.77350 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 20.31 | C | Foreign Exchange Future | 0.04328 | 0.04740 | | | 0 |
| 28/02/2020 | £ / R On 16-March-20 | 20.31 | P | Foreign Exchange Future | 0.77808 | 0.78220 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | | | Foreign Exchange Future | 19.86290 | 19.86290 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | 19.99 | C | Foreign Exchange Future | 0.59221 | 0.59530 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | 19.99 | P | Foreign Exchange Future | 0.71931 | 0.72240 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | 20.00 | C | Foreign Exchange Future | 0.58791 | 0.59101 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | 20.00 | P | Foreign Exchange Future | 0.72501 | 0.72811 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | 20.01 | C | Foreign Exchange Future | 0.58365 | 0.58674 | | | 0 |
| 28/02/2020 | £ / R On 12-June-20 | 20.01 | P | Foreign Exchange Future | 0.73075 | 0.73384 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.88413 | 0.88649 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 1.00373 | 1.00609 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.87984 | 0.88220 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 1.00944 | 1.01180 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.87557 | 0.87793 | | | 0 |
| 28/02/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 1.01517 | 1.01753 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | | | Foreign Exchange Future | 0.13720 | 0.13720 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | 0.13 | C | Foreign Exchange Future | 0.00733 | 0.00734 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | 0.13 | P | Foreign Exchange Future | 0.00013 | 0.00014 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | 0.14 | C | Foreign Exchange Future | 0.00101 | 0.00106 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | 0.14 | P | Foreign Exchange Future | 0.00381 | 0.00386 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | 0.15 | C | Foreign Exchange Future | 0.00003 | 0.00004 | | | 0 |
| 28/02/2020 | ¥ / R On 16-March-20 | 0.15 | P | Foreign Exchange Future | 0.01283 | 0.01284 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | | | Foreign Exchange Future | 17.09630 | 17.09630 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | 18.45 | C | Foreign Exchange Future | 0.00337 | 0.00411 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | 18.45 | P | Foreign Exchange Future | 1.35707 | 1.35781 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | 18.46 | C | Foreign Exchange Future | 0.00324 | 0.00396 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | 18.46 | P | Foreign Exchange Future | 1.36694 | 1.36766 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | 18.47 | C | Foreign Exchange Future | 0.00312 | 0.00382 | | | 0 |
| 28/02/2020 | € / R On 16-March-20 | 18.47 | P | Foreign Exchange Future | 1.37682 | 1.37752 | | | 0 |
| 28/02/2020 | AU\$ / R On 16-March-20 | | | Foreign Exchange Future | 10.60320 | 10.60320 | | | 0 |
| 28/02/2020 | AU\$ / R On 16-March-20 | 11.05 | C | Foreign Exchange Future | 0.00806 | 0.00914 | | | 0 |
| 28/02/2020 | AU\$ / R On 16-March-20 | 11.05 | P | Foreign Exchange Future | 0.45486 | 0.45594 | | | 0 |
| 28/02/2020 | AU\$ / R On 16-March-20 | 11.06 | C | Foreign Exchange Future | 0.00750 | 0.00854 | | | 0 |
| 28/02/2020 | AU\$ / R On 16-March-20 | 11.06 | P | Foreign Exchange Future | 0.46430 | 0.46534 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 28/02/2020 | AU\$ / R On 16-March-20 | 11.07 | C | Foreign Exchange Future | 0.00699 | 0.00798 | | | 0 |
| 28/02/2020 | AU\$ / R On 16-March-20 | 11.07 | P | Foreign Exchange Future | 0.47379 | 0.47478 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | | | Foreign Exchange Future | 11.16030 | 11.16030 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | 11.68 | C | Foreign Exchange Future | 0.00970 | 0.01100 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | 11.68 | P | Foreign Exchange Future | 0.52940 | 0.53070 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | 11.69 | C | Foreign Exchange Future | 0.00913 | 0.01039 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | 11.69 | P | Foreign Exchange Future | 0.53883 | 0.54009 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | 11.70 | C | Foreign Exchange Future | 0.00860 | 0.00980 | | | 0 |
| 28/02/2020 | CAD/ R On 16-March-20 | 11.70 | P | Foreign Exchange Future | 0.54830 | 0.54950 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | | | Foreign Exchange Future | 15.07740 | 15.07740 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | 16.62 | C | Foreign Exchange Future | 0.00097 | 0.00125 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | 16.62 | P | Foreign Exchange Future | 1.54357 | 1.54385 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | 16.63 | C | Foreign Exchange Future | 0.00093 | 0.00120 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | 16.63 | P | Foreign Exchange Future | 1.55353 | 1.55380 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | 16.64 | C | Foreign Exchange Future | 0.00089 | 0.00115 | | | 0 |
| 28/02/2020 | CHF / R On 16-March-20 | 16.64 | P | Foreign Exchange Future | 1.56349 | 1.56375 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | | | Foreign Exchange Future | 2.29500 | 2.29500 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | 2.60 | C | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | 2.60 | P | Foreign Exchange Future | 0.30500 | 0.30500 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | 2.61 | C | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | 2.61 | P | Foreign Exchange Future | 0.31500 | 0.31500 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | 2.62 | C | Foreign Exchange Future | 0.00000 | 0.00000 | | | 0 |
| 28/02/2020 | DKK / R On 16-March-20 | 2.62 | P | Foreign Exchange Future | 0.32500 | 0.32500 | | | 0 |
| 28/02/2020 | KES / R On 16-March-20 | | | Foreign Exchange Future | 0.13910 | 0.13910 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | | | Foreign Exchange Future | 10.01410 | 10.01410 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | 10.51 | C | Foreign Exchange Future | 0.00634 | 0.00728 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | 10.51 | P | Foreign Exchange Future | 0.50224 | 0.50318 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | 10.52 | C | Foreign Exchange Future | 0.00591 | 0.00680 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | 10.52 | P | Foreign Exchange Future | 0.51181 | 0.51270 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | 10.53 | C | Foreign Exchange Future | 0.00550 | 0.00636 | | | 0 |
| 28/02/2020 | NZ\$ / R On 16-March-20 | 10.53 | P | Foreign Exchange Future | 0.52140 | 0.52226 | | | 0 |
| 28/02/2020 | QUANTO £ / \$ On 16-March-20 | | | Foreign Exchange Future | 1.31150 | 1.31150 | | | 0 |
| 28/02/2020 | QUANTO € / \$ On 16-March-20 | | | Foreign Exchange Future | 1.14540 | 1.14540 | | | 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 |