



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
28/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.11510			0.12595	0
28/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.00000			0.01085	0
28/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
28/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31060			1.31060	0
28/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00000			0.00000	0
28/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
28/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
28/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.46701			0.47086	0
28/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
28/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.02560			0.02843	0
28/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.02742			0.03036	0
28/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00021			0.00029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.55760			0.56060	0
28/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00007			0.00011	0
28/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14661			1.14682	0
28/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
28/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.02649			0.02938	0
28/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.35602			0.36091	0
28/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
28/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00054			0.00072	0
28/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91958			0.92030	0
28/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
28/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.72970			0.73253	0
28/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88431			1.88439	0
28/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.03170			0.03470	0
28/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.09012			0.09501	0
28/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11417			2.11421	0
28/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.72059			0.72348	0
28/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00071			0.00092	0
28/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
28/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67464			1.67482	0
28/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00368			0.00440	0
28/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.05111			0.05496	0
28/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.71152			0.71446	0
28/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
28/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32116			1.32157	0
28/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00396			0.00437	0
28/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
28/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34021			1.34103	0
28/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02151			0.02233	0
28/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
28/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.38980			1.39083	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.05380			0.05483	0
28/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
28/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06625			0.06748	0
28/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.48448			0.48695	0
28/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19595			3.19596	0
28/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.00817			1.00989	0
28/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.48871			0.49118	0
28/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.48027			0.48274	0
28/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.55291			0.55538	0
28/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00015			0.00016	0
28/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.56447			0.56694	0
28/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.55868			0.56115	0
28/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.16237			0.16409	0
28/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.23045			2.23168	0
28/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
28/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.55428			0.55638	0
28/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.73748			0.73958	0
28/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
28/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.70885			0.71070	0
28/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.70059			0.70244	0
28/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.70471			0.70657	0
28/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.76845			0.77030	0
28/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.78019			0.78204	0
28/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.77431			0.77617	0
28/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
28/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.33577			0.34084	0
28/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.34245			0.34746	0
28/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.34919			0.35415	0
28/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.09329			0.09825	0
28/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.09987			0.10494	0
28/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.09655			0.10156	0
28/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
28/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.04578			0.05003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.04328			0.04740	0
28/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.04451			0.04870	0
28/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.63057			0.63508	0
28/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.77808			0.78220	0
28/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.76931			0.77350	0
28/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.05537			0.05988	0
28/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.76058			0.76483	0
28/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
28/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.58791			0.59101	0
28/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.59221			0.59530	0
28/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.58365			0.58674	0
28/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.71931			0.72240	0
28/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.72501			0.72811	0
28/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.73075			0.73384	0
28/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
28/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.87557			0.87793	0
28/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.87984			0.88220	0
28/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.88413			0.88649	0
28/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.00944			1.01180	0
28/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.00373			1.00609	0
28/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.01517			1.01753	0
28/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
28/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00101			0.00106	0
28/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00003			0.00004	0
28/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00733			0.00734	0
28/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00013			0.00014	0
28/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00381			0.00386	0
28/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01283			0.01284	0
28/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
28/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00312			0.00382	0
28/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00324			0.00396	0
28/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00337			0.00411	0
28/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36694			1.36766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35707			1.35781	0
28/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37682			1.37752	0
28/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
28/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00699			0.00798	0
28/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00750			0.00854	0
28/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00806			0.00914	0
28/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46430			0.46534	0
28/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45486			0.45594	0
28/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47379			0.47478	0
28/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
28/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00970			0.01100	0
28/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00860			0.00980	0
28/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00913			0.01039	0
28/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53883			0.54009	0
28/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54830			0.54950	0
28/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52940			0.53070	0
28/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
28/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00093			0.00120	0
28/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00089			0.00115	0
28/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00097			0.00125	0
28/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54357			1.54385	0
28/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55353			1.55380	0
28/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56349			1.56375	0
28/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
28/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
28/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
28/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
28/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
28/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
28/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
28/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00550			0.00636	0
28/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00591			0.00680	0
28/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00634			0.00728	0
28/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.50224			0.50318	0
28/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.52140			0.52226	0
28/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.51181			0.51270	0
28/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
28/02/2020	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
<b>Future Open Interest</b>									<b>0.00</b>
<b>Option Open Interest</b>									<b>0.00</b>
<b>Grand Total</b>									<b>0.00</b>