



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: 27/02/2020 TO: 27/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
27/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.12595			0.14034	0
27/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.01085			0.02524	0
27/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
27/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31060			1.31060	0
27/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00000			0.00000	0
27/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
27/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
27/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.47086			0.47468	0
27/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
27/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00029			0.00040	0
27/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.56060			0.56361	0
27/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00001	0
27/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.02843			0.03130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.03036			0.03334	0
27/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
27/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.02938			0.03231	0
27/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.36091			0.36571	0
27/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00011			0.00015	0
27/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14682			1.14706	0
27/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
27/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00072			0.00093	0
27/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.92030			0.92109	0
27/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80411	0
27/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.73253			0.73540	0
27/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88439			1.88450	0
27/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.03470			0.03771	0
27/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00092			0.00116	0
27/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
27/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.09501			0.09981	0
27/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11421			2.11425	0
27/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.72348			0.72641	0
27/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.05496			0.05878	0
27/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67482			1.67503	0
27/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00440			0.00519	0
27/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.71446			0.71744	0
27/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
27/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.32157			1.32199	0
27/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00437			0.00479	0
27/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
27/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.34103			1.34186	0
27/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.02233			0.02316	0
27/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
27/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.39083			1.39186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.05483			0.05586	0
27/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
27/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06748			0.06872	0
27/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.48695			0.48940	0
27/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19596			3.19597	0
27/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.00989			1.01160	0
27/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.49118			0.49364	0
27/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.48274			0.48520	0
27/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.55538			0.55784	0
27/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00016			0.00017	0
27/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.56694			0.56940	0
27/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.56115			0.56360	0
27/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.16409			0.16580	0
27/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.23168			2.23292	0
27/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
27/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.55638			0.55848	0
27/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.73958			0.74168	0
27/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
27/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.71070			0.71255	0
27/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.70244			0.70429	0
27/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.70657			0.70841	0
27/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.77030			0.77215	0
27/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.78204			0.78389	0
27/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.77617			0.77801	0
27/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
27/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.34084			0.34580	0
27/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.34746			0.35236	0
27/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.35415			0.35900	0
27/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.09825			0.10310	0
27/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.10494			0.10990	0
27/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.10156			0.10646	0
27/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
27/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.05003			0.05430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
27/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.04740			0.05155	0
27/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.04870			0.05291	0
27/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.63508			0.63957	0
27/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.78220			0.78635	0
27/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.77350			0.77771	0
27/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.05988			0.06437	0
27/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.76483			0.76910	0
27/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
27/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.59101			0.59409	0
27/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.59530			0.59838	0
27/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.58674			0.58982	0
27/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.72240			0.72548	0
27/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.72811			0.73119	0
27/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.73384			0.73692	0
27/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
27/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.87793			0.88029	0
27/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.88220			0.88456	0
27/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.88649			0.88884	0
27/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.01180			1.01416	0
27/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.00609			1.00844	0
27/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.01753			1.01989	0
27/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
27/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00106			0.00112	0
27/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00004			0.00004	0
27/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00734			0.00736	0
27/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00014			0.00016	0
27/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00386			0.00392	0
27/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01284			0.01284	0
27/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
27/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00382			0.00460	0
27/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00396			0.00476	0
27/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00411			0.00493	0
27/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36766			1.36846	0

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27/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35781			1.35863	0
27/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37752			1.37830	0
27/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
27/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00798			0.00901	0
27/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00854			0.00962	0
27/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00914			0.01027	0
27/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.46534			0.46642	0
27/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45594			0.45707	0
27/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.47478			0.47581	0
27/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
27/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.01100			0.01234	0
27/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00980			0.01105	0
27/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.01039			0.01168	0
27/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.54009			0.54138	0
27/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54950			0.55075	0
27/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.53070			0.53204	0
27/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
27/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00120			0.00151	0
27/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00115			0.00145	0
27/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00125			0.00158	0
27/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54385			1.54418	0
27/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55380			1.55411	0
27/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56375			1.56405	0
27/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
27/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
27/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
27/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
27/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
27/02/2020	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
27/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
27/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00636			0.00726	0
27/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00680			0.00774	0
27/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00728			0.00826	0
27/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.50318			0.50416	0
27/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.52226			0.52316	0
27/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.51270			0.51364	0
27/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
27/02/2020	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00