



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: 04/03/2020 TO: 04/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
04/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
04/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.44745			0.45139	0
04/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
04/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00002			0.00004	0
04/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.54311			0.54590	0
04/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.01252			0.01495	0
04/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.01369			0.01626	0
04/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.01310			0.01559	0
04/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.32990			0.33537	0
04/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
04/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14601			1.14608	0
04/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
04/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00007			0.00012	0
04/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91693			0.91732	0
04/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
04/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.71662			0.71905	0
04/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88412			1.88414	0
04/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.01721			0.02000	0
04/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00011			0.00018	0
04/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
04/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.06400			0.06947	0
04/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11411	0
04/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.70720			0.70969	0
04/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.03155			0.03549	0
04/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67417			1.67422	0
04/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00103			0.00142	0
04/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.69779			0.70036	0
04/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
04/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31943			1.31973	0
04/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00223			0.00253	0
04/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
04/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33625			1.33702	0
04/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01755			0.01832	0
04/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
04/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.38473			1.38574	0
04/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04873			0.04974	0
04/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
04/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.06015			0.06136	0
04/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.47196			0.47448	0
04/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19591			3.19591	0
04/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.99951			1.00125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.47620			0.47873	0
04/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.46774			0.47027	0
04/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.54040			0.54293	0
04/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00011			0.00011	0
04/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.55194			0.55447	0
04/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.54616			0.54868	0
04/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.15371			0.15545	0
04/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.22435			2.22556	0
04/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
04/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.54364			0.54578	0
04/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.72684			0.72898	0
04/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
04/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.69954			0.70141	0
04/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.69126			0.69314	0
04/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.69539			0.69726	0
04/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.75914			0.76101	0
04/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.77086			0.77274	0
04/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.76499			0.76686	0
04/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
04/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.30853			0.31426	0
04/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.31557			0.32121	0
04/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.32269			0.32825	0
04/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.06679			0.07235	0
04/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.07263			0.07836	0
04/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.06967			0.07531	0
04/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
04/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.02515			0.02914	0
04/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.02339			0.02722	0
04/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.02426			0.02816	0
04/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.60799			0.61247	0
04/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.75819			0.76202	0
04/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.74906			0.75296	0
04/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.03279			0.03727	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.73995			0.74394	0
04/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
04/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.57221			0.57538	0
04/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.57651			0.57968	0
04/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.56795			0.57112	0
04/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.70361			0.70678	0
04/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.70931			0.71248	0
04/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.71505			0.71822	0
04/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
04/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.86367			0.86606	0
04/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.86795			0.87034	0
04/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.87224			0.87463	0
04/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.99755			0.99994	0
04/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.99184			0.99423	0
04/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.00327			1.00566	0
04/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
04/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00072			0.00078	0
04/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00001			0.00001	0
04/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00725			0.00726	0
04/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00005			0.00006	0
04/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00352			0.00358	0
04/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01281			0.01281	0
04/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
04/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00075			0.00107	0
04/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00079			0.00112	0
04/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00083			0.00118	0
04/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36448			1.36482	0
04/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35453			1.35488	0
04/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37445			1.37477	0
04/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
04/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00278			0.00350	0
04/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00306			0.00382	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00336			0.00417	0
04/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45986			0.46062	0
04/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.45016			0.45097	0
04/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46958			0.47030	0
04/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
04/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00407			0.00506	0
04/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00348			0.00436	0
04/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00376			0.00470	0
04/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53346			0.53440	0
04/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.54318			0.54406	0
04/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52377			0.52476	0
04/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
04/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00015			0.00024	0
04/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00014			0.00022	0
04/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00016			0.00025	0
04/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54276			1.54285	0
04/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55275			1.55284	0
04/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56274			1.56282	0
04/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
04/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
04/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
04/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
04/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
04/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
04/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
04/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00201			0.00259	0
04/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00221			0.00283	0
04/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00243			0.00308	0
04/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49833			0.49898	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
04/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51791			0.51849	0
04/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50811			0.50873	0
04/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
04/03/2020	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