



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: 10/03/2020 TO: 10/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
10/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
10/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.42504			0.42844	0
10/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
10/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.52924			0.53102	0
10/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.00175			0.00294	0
10/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.00204			0.00337	0
10/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.00189			0.00315	0
10/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14590			1.14590	0
10/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.29420			0.30049	0
10/03/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00000			0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
10/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91592			0.91597	0
10/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
10/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88410			1.88410	0
10/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.00334			0.00512	0
10/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
10/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.70585			0.70704	0
10/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.02830			0.03459	0
10/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
10/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
10/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.69599			0.69725	0
10/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67410			1.67410	0
10/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00002			0.00007	0
10/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.00914			0.01254	0
10/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.68614			0.68747	0
10/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
10/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31805			1.31822	0
10/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00085			0.00102	0
10/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
10/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33188			1.33258	0
10/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01318			0.01388	0
10/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
10/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37876			1.37974	0
10/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04276			0.04374	0
10/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
10/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.05301			0.05418	0
10/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.45651			0.45912	0
10/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19587			3.19587	0
10/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.98898			0.99075	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.46076			0.46337	0
10/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.45228			0.45489	0
10/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.52496			0.52757	0
10/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00007			0.00007	0
10/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.53648			0.53909	0
10/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.53071			0.53332	0
10/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.14318			0.14495	0
10/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.21721			2.21838	0
10/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
10/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.53064			0.53283	0
10/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.71384			0.71603	0
10/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
10/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.68819			0.69010	0
10/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.67990			0.68181	0
10/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.68404			0.68594	0
10/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.74779			0.74970	0
10/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.75950			0.76141	0
10/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.75364			0.75554	0
10/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
10/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.27032			0.27719	0
10/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.27818			0.28486	0
10/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.28614			0.29262	0
10/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.03024			0.03672	0
10/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.03442			0.04129	0
10/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.03228			0.03896	0
10/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
10/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.00507			0.00769	0
10/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.00448			0.00689	0
10/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.00477			0.00728	0
10/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.58356			0.58708	0
10/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.73928			0.74169	0
10/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.72957			0.73208	0
10/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.00836			0.01188	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.71987			0.72249	0
10/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
10/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.55285			0.55612	0
10/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.55714			0.56041	0
10/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.54858			0.55185	0
10/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.68424			0.68751	0
10/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.68995			0.69322	0
10/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.69568			0.69895	0
10/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
10/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.84919			0.85162	0
10/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.85347			0.85590	0
10/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.85776			0.86019	0
10/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.98307			0.98550	0
10/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.97736			0.97979	0
10/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.98879			0.99122	0
10/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
10/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00033			0.00040	0
10/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00720			0.00721	0
10/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00000			0.00001	0
10/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00313			0.00320	0
10/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01280	0
10/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
10/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00001			0.00003	0
10/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00001			0.00004	0
10/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00001			0.00004	0
10/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36371			1.36374	0
10/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35371			1.35374	0
10/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37371			1.37373	0
10/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
10/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00020			0.00040	0
10/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00024			0.00047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00028			0.00054	0
10/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45704			0.45727	0
10/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44708			0.44734	0
10/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46700			0.46720	0
10/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
10/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00035			0.00067	0
10/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00026			0.00052	0
10/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00030			0.00059	0
10/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.53000			0.53029	0
10/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.53996			0.54022	0
10/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.52005			0.52037	0
10/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
10/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54260			1.54260	0
10/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55260			1.55260	0
10/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56260			1.56260	0
10/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
10/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
10/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
10/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
10/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
10/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
10/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
10/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00011			0.00024	0
10/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00013			0.00028	0
10/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00015			0.00032	0
10/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49605			0.49622	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
10/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51601			0.51614	0
10/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50603			0.50618	0
10/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
10/03/2020	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>