



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: 11/03/2020 TO: 11/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/03/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
11/03/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86590			1.86590	0
11/03/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.42196			0.42504	0
11/03/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
11/03/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.52780			0.52924	0
11/03/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.00087			0.00175	0
11/03/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.00105			0.00204	0
11/03/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.00096			0.00189	0
11/03/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.14590			1.14590	0
11/03/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.28782			0.29420	0
11/03/2020	\$ / 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
11/03/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96590			1.96590	0
11/03/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.91591			0.91592	0
11/03/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73590			1.73590	0
11/03/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.88410			1.88410	0
11/03/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.00190			0.00334	0
11/03/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80410			2.80410	0
11/03/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.70497			0.70585	0
11/03/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.02192			0.02830	0
11/03/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11410			2.11410	0
11/03/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95410			2.95410	0
11/03/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.69506			0.69599	0
11/03/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.67410			1.67410	0
11/03/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.00001			0.00002	0
11/03/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.00606			0.00914	0
11/03/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.68515			0.68614	0
11/03/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
11/03/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.31789			1.31805	0
11/03/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.00069			0.00085	0
11/03/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
11/03/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.33120			1.33188	0
11/03/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.01250			0.01318	0
11/03/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
11/03/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.37778			1.37876	0
11/03/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.04178			0.04276	0
11/03/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
11/03/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.05184			0.05301	0
11/03/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.45389			0.45651	0
11/03/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19586			3.19587	0
11/03/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	0.98722			0.98898	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/03/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.45814			0.46076	0
11/03/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.44966			0.45228	0
11/03/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.52234			0.52496	0
11/03/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00006			0.00007	0
11/03/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.53386			0.53648	0
11/03/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.52809			0.53071	0
11/03/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.14142			0.14318	0
11/03/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.21604			2.21721	0
11/03/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
11/03/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.52845			0.53064	0
11/03/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.71165			0.71384	0
11/03/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
11/03/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.68629			0.68819	0
11/03/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.67799			0.67990	0
11/03/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.68213			0.68404	0
11/03/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.74589			0.74779	0
11/03/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.75759			0.75950	0
11/03/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.75173			0.75364	0
11/03/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
11/03/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.26324			0.27032	0
11/03/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.27134			0.27818	0
11/03/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.27953			0.28614	0
11/03/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.02363			0.03024	0
11/03/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.02734			0.03442	0
11/03/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.02544			0.03228	0
11/03/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
11/03/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.00293			0.00507	0
11/03/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.00253			0.00448	0
11/03/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.00272			0.00477	0
11/03/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.58048			0.58356	0
11/03/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.73733			0.73928	0
11/03/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.72752			0.72957	0
11/03/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.00528			0.00836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/03/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.71773			0.71987	0
11/03/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
11/03/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.54956			0.55285	0
11/03/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.55386			0.55714	0
11/03/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.54529			0.54858	0
11/03/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.68096			0.68424	0
11/03/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.68666			0.68995	0
11/03/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.69239			0.69568	0
11/03/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
11/03/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.84675			0.84919	0
11/03/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.85104			0.85347	0
11/03/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.85533			0.85776	0
11/03/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	0.98064			0.98307	0
11/03/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	0.97493			0.97736	0
11/03/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	0.98635			0.98879	0
11/03/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
11/03/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00025			0.00033	0
11/03/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00720			0.00720	0
11/03/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00305			0.00313	0
11/03/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01280			0.01280	0
11/03/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
11/03/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.00000			0.00001	0
11/03/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.00000			0.00001	0
11/03/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.00000			0.00001	0
11/03/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.36370			1.36371	0
11/03/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.35370			1.35371	0
11/03/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.37370			1.37371	0
11/03/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
11/03/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.00008			0.00020	0
11/03/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.00009			0.00024	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/03/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.00011			0.00028	0
11/03/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.45689			0.45704	0
11/03/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.44691			0.44708	0
11/03/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.46688			0.46700	0
11/03/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
11/03/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.00014			0.00035	0
11/03/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.00010			0.00026	0
11/03/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.00012			0.00030	0
11/03/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.52982			0.53000	0
11/03/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.53980			0.53996	0
11/03/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.51984			0.52005	0
11/03/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
11/03/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.54260			1.54260	0
11/03/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.55260			1.55260	0
11/03/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.56260			1.56260	0
11/03/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
11/03/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00000			0.00000	0
11/03/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31500			0.31500	0
11/03/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30500			0.30500	0
11/03/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32500			0.32500	0
11/03/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
11/03/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
11/03/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.00004			0.00011	0
11/03/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.00005			0.00013	0
11/03/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.00006			0.00015	0
11/03/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.49596			0.49605	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
11/03/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.51594			0.51601	0
11/03/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.50595			0.50603	0
11/03/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
11/03/2020	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