



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: 29/01/2020 TO: 29/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
29/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
29/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
29/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
29/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.32416			0.32843	0
29/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.20906			0.21333	0
29/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
29/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31399			1.31436	0
29/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00339			0.00376	0
29/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
29/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.56834			0.57128	0
29/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
29/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86658			1.86666	0
29/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00235			0.00258	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.11440			0.11725	0
29/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.11824			0.12113	0
29/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01387			0.01471	0
29/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.64432			0.64698	0
29/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.47419			0.47744	0
29/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00893			0.00955	0
29/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.16535			1.16630	0
29/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00176			0.00194	0
29/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96627			1.96631	0
29/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.11631			0.11918	0
29/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73735			1.73749	0
29/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02064			0.02174	0
29/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.95708			0.95862	0
29/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80645			2.80668	0
29/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.81850			0.82135	0
29/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89797			1.89881	0
29/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.11842			0.12108	0
29/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.81041			0.81328	0
29/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00037			0.00041	0
29/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01945			0.02040	0
29/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95586			2.95604	0
29/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.20829			0.21154	0
29/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12303			2.12365	0
29/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.69474			1.69584	0
29/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.04118			0.04272	0
29/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00145			0.00159	0
29/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.15244			0.15538	0
29/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00068			0.00076	0
29/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
29/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.80234			0.80523	0
29/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
29/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34032			1.34114	0
29/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02312			0.02394	0
29/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
29/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36789			1.36889	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04919			0.05019	0
29/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
29/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42147			1.42254	0
29/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.08547			0.08654	0
29/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
29/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.10487			0.10620	0
29/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.55405			0.55623	0
29/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19646			3.19649	0
29/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.05810			1.05970	0
29/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.55824			0.56041	0
29/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.54989			0.55206	0
29/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.62244			0.62461	0
29/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00066			0.00069	0
29/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.63409			0.63626	0
29/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.62825			0.63043	0
29/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.21230			0.21390	0
29/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.26907			2.27040	0
29/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
29/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.61471			0.61664	0
29/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.79791			0.79984	0
29/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
29/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.76245			0.76417	0
29/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.75427			0.75600	0
29/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.75835			0.76008	0
29/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.82205			0.82377	0
29/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.83387			0.83560	0
29/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.82795			0.82968	0
29/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
29/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.45670			0.46000	0
29/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.46248			0.46576	0
29/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.46831			0.47158	0
29/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.21241			0.21568	0
29/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.22080			0.22410	0
29/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.21658			0.21986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
29/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.16755			0.17127	0
29/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.16295			0.16663	0
29/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.16524			0.16894	0
29/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.75289			0.75650	0
29/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.89775			0.90143	0
29/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.89004			0.89374	0
29/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.17769			0.18130	0
29/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.88235			0.88607	0
29/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
29/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.67518			0.67791	0
29/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.67945			0.68218	0
29/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.67092			0.67365	0
29/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.80655			0.80928	0
29/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.81228			0.81501	0
29/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.81802			0.82075	0
29/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
29/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.94401			0.94621	0
29/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.94826			0.95046	0
29/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.95252			0.95472	0
29/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.07786			1.08006	0
29/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.07212			1.07432	0
29/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.08361			1.08581	0
29/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
29/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00231			0.00234	0
29/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00043			0.00045	0
29/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00795			0.00797	0
29/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00075			0.00077	0
29/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00511			0.00514	0
29/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01323			0.01325	0
29/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
29/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.13890			0.14616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.38383			0.38921	0
29/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.16896			0.17630	0
29/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.21395			0.22115	0
29/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.05643			0.06181	0
29/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.14655			0.15375	0
29/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.19156			0.19890	0
29/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.23150			0.23876	0
29/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
29/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.04553			0.04739	0
29/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.04630			0.04817	0
29/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.04708			0.04897	0
29/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.41000			1.41187	0
29/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.40078			1.40267	0
29/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.41923			1.42109	0
29/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
29/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.04417			0.04548	0
29/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.04567			0.04700	0
29/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.04721			0.04856	0
29/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.50247			0.50380	0
29/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.49401			0.49536	0
29/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.51097			0.51228	0
29/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
29/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.05607			0.05766	0
29/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.05298			0.05454	0
29/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.05451			0.05608	0
29/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.58421			0.58578	0
29/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.59268			0.59424	0
29/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.57577			0.57736	0
29/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
29/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.02587			0.02715	0
29/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.02539			0.02665	0
29/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.02637			0.02766	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
29/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.56897			1.57026	0
29/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.57847			1.57975	0
29/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.58799			1.58925	0
29/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
29/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00042			0.00046	0
29/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00050			0.00055	0
29/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00060			0.00065	0
29/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31550			0.31555	0
29/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30560			0.30564	0
29/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32542			0.32546	0
29/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
29/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
29/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.04007			0.04134	0
29/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.04140			0.04269	0
29/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.04277			0.04408	0
29/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.53867			0.53998	0
29/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.55597			0.55724	0
29/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.54730			0.54859	0
29/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
29/01/2020	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