



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: 30/01/2020 TO: 30/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
30/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
30/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
30/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
30/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.31981			0.32416	0
30/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.20471			0.20906	0
30/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
30/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31364			1.31399	0
30/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00304			0.00339	0
30/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
30/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86651			1.86658	0
30/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.56537			0.56834	0
30/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
30/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00214			0.00235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.11153			0.11440	0
30/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.11534			0.11824	0
30/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01305			0.01387	0
30/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.64165			0.64432	0
30/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00834			0.00893	0
30/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.16440			1.16535	0
30/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00159			0.00176	0
30/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96623			1.96627	0
30/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.11342			0.11631	0
30/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.47091			0.47419	0
30/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.01956			0.02064	0
30/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.95555			0.95708	0
30/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73722			1.73735	0
30/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89715			1.89797	0
30/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.11575			0.11842	0
30/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80624			2.80645	0
30/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.81563			0.81850	0
30/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.20501			0.20829	0
30/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12244			2.12303	0
30/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.80752			0.81041	0
30/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00033			0.00037	0
30/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01850			0.01945	0
30/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95569			2.95586	0
30/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.69366			1.69474	0
30/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.03965			0.04118	0
30/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00132			0.00145	0
30/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.14947			0.15244	0
30/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
30/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.79944			0.80234	0
30/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00061			0.00068	0
30/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
30/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33950			1.34032	0
30/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02230			0.02312	0
30/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
30/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36689			1.36789	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04819			0.04919	0
30/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
30/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42039			1.42147	0
30/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.08439			0.08547	0
30/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
30/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.10354			0.10487	0
30/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.55186			0.55405	0
30/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19644			3.19646	0
30/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.05649			1.05810	0
30/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.55605			0.55824	0
30/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.54770			0.54989	0
30/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.62025			0.62244	0
30/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00064			0.00066	0
30/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.63190			0.63409	0
30/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.62606			0.62825	0
30/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.21069			0.21230	0
30/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.26774			2.26907	0
30/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
30/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.61278			0.61471	0
30/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.79598			0.79791	0
30/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
30/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.76072			0.76245	0
30/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.75254			0.75427	0
30/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.75663			0.75835	0
30/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.82032			0.82205	0
30/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.83214			0.83387	0
30/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.82623			0.82795	0
30/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
30/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.45336			0.45670	0
30/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.45916			0.46248	0
30/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.46501			0.46831	0
30/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.20911			0.21241	0
30/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.21746			0.22080	0
30/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.21326			0.21658	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
30/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.16382			0.16755	0
30/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.15925			0.16295	0
30/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.16152			0.16524	0
30/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.74925			0.75289	0
30/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.89405			0.89775	0
30/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.88632			0.89004	0
30/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.17405			0.17769	0
30/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.87862			0.88235	0
30/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
30/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.67243			0.67518	0
30/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.67671			0.67945	0
30/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.66818			0.67092	0
30/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.80381			0.80655	0
30/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.80953			0.81228	0
30/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.81528			0.81802	0
30/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
30/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.94180			0.94401	0
30/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.94606			0.94826	0
30/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.95032			0.95252	0
30/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.07566			1.07786	0
30/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.06992			1.07212	0
30/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.08140			1.08361	0
30/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
30/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00227			0.00231	0
30/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00041			0.00043	0
30/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00792			0.00795	0
30/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00072			0.00075	0
30/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00507			0.00511	0
30/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01321			0.01323	0
30/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
30/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.13134			0.13890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.37836			0.38383	0
30/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.16131			0.16896	0
30/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.20646			0.21395	0
30/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.05096			0.05643	0
30/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.13906			0.14655	0
30/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.18391			0.19156	0
30/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.22394			0.23150	0
30/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
30/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.04369			0.04553	0
30/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.04443			0.04630	0
30/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.04519			0.04708	0
30/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.40813			1.41000	0
30/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.39889			1.40078	0
30/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.41739			1.41923	0
30/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
30/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.04285			0.04417	0
30/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.04433			0.04567	0
30/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.04586			0.04721	0
30/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.50113			0.50247	0
30/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.49266			0.49401	0
30/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.50965			0.51097	0
30/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
30/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.05447			0.05607	0
30/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.05143			0.05298	0
30/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.05293			0.05451	0
30/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.58263			0.58421	0
30/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.59113			0.59268	0
30/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.57417			0.57577	0
30/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
30/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.02462			0.02587	0
30/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.02415			0.02539	0
30/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.02509			0.02637	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
30/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.56769			1.56897	0
30/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.57722			1.57847	0
30/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.58675			1.58799	0
30/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
30/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00039			0.00042	0
30/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00046			0.00050	0
30/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00055			0.00060	0
30/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31546			0.31550	0
30/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30555			0.30560	0
30/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32539			0.32542	0
30/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
30/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
30/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.03881			0.04007	0
30/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.04011			0.04140	0
30/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.04146			0.04277	0
30/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.53736			0.53867	0
30/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.55471			0.55597	0
30/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.54602			0.54730	0
30/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
30/01/2020	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