



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: 03/02/2020 TO: 03/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
03/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.30166			0.31539	0
03/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.18656			0.20029	0
03/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
03/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31243			1.31330	0
03/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00183			0.00270	0
03/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
03/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86628			1.86645	0
03/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.55328			0.56239	0
03/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
03/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00141			0.00194	0
03/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.09995			0.10865	0
03/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.10359			0.11242	0
03/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00999			0.01225	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.63078			0.63895	0
03/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.45745			0.46759	0
03/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00616			0.00776	0
03/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.16079			1.16348	0
03/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00103			0.00144	0
03/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96609			1.96619	0
03/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.10175			0.11052	0
03/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.01545			0.01850	0
03/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.94953			0.95403	0
03/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73677			1.73709	0
03/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89409			1.89635	0
03/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.10488			0.11305	0
03/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80551			2.80604	0
03/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.80405			0.81275	0
03/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.79585			0.80462	0
03/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00019			0.00029	0
03/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01489			0.01758	0
03/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95513			2.95554	0
03/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.19155			0.20169	0
03/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12026			2.12186	0
03/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68955			1.69260	0
03/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.03363			0.03813	0
03/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00087			0.00119	0
03/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.13738			0.14649	0
03/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
03/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.78769			0.79652	0
03/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00038			0.00055	0
03/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
03/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33633			1.33870	0
03/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01913			0.02150	0
03/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
03/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.36294			1.36590	0
03/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04424			0.04720	0
03/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
03/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.41610			1.41932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.08010			0.08332	0
03/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
03/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.09825			0.10222	0
03/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.54304			0.54967	0
03/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19634			3.19641	0
03/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.05001			1.05487	0
03/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.54723			0.55386	0
03/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.53886			0.54550	0
03/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.61143			0.61806	0
03/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00054			0.00061	0
03/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.62306			0.62970	0
03/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.61724			0.62387	0
03/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.20421			0.20907	0
03/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.26245			2.26642	0
03/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
03/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.60501			0.61085	0
03/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.78821			0.79405	0
03/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
03/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.75377			0.75899	0
03/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.74558			0.75081	0
03/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.74967			0.75489	0
03/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.81337			0.81859	0
03/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.82518			0.83041	0
03/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.81927			0.82449	0
03/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
03/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.43969			0.45000	0
03/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.44556			0.45581	0
03/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.45148			0.46168	0
03/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.19558			0.20578	0
03/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.20379			0.21410	0
03/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.19966			0.20991	0
03/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
03/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.14863			0.16005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.14424			0.15553	0
03/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.14642			0.15778	0
03/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.73442			0.74558	0
03/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.87904			0.89033	0
03/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.87122			0.88258	0
03/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.15922			0.17038	0
03/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.86343			0.87485	0
03/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
03/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.66136			0.66968	0
03/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.66564			0.67396	0
03/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.65710			0.66542	0
03/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.79274			0.80106	0
03/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.79846			0.80678	0
03/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.80420			0.81252	0
03/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
03/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.93293			0.93959	0
03/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.93718			0.94385	0
03/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.94145			0.94811	0
03/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.06678			1.07345	0
03/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.06105			1.06771	0
03/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.07253			1.07919	0
03/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
03/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00212			0.00223	0
03/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00034			0.00039	0
03/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00784			0.00790	0
03/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00064			0.00070	0
03/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00492			0.00503	0
03/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01314			0.01319	0
03/02/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
03/02/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.09718			0.12345	0
03/02/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.35563			0.37279	0
03/02/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.12650			0.15330	0
03/02/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.17247			0.19862	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/02/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.02823			0.04539	0
03/02/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.10507			0.13122	0
03/02/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.14910			0.17590	0
03/02/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.18978			0.21605	0
03/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
03/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.03648			0.04186	0
03/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.03715			0.04259	0
03/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.03783			0.04333	0
03/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.40085			1.40629	0
03/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.39153			1.39703	0
03/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.41018			1.41556	0
03/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
03/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.03760			0.04154	0
03/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.03899			0.04300	0
03/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.04042			0.04450	0
03/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.49579			0.49980	0
03/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.48722			0.49130	0
03/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.50440			0.50834	0
03/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
03/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.04805			0.05287	0
03/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.04519			0.04987	0
03/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.04660			0.05135	0
03/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.57630			0.58105	0
03/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.58489			0.58957	0
03/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.56775			0.57257	0
03/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
03/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.01979			0.02338	0
03/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.01939			0.02293	0
03/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.02021			0.02384	0
03/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.56280			1.56644	0
03/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.57239			1.57598	0
03/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.58199			1.58553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
03/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
03/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00026			0.00035	0
03/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00032			0.00042	0
03/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00039			0.00051	0
03/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31532			0.31542	0
03/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30539			0.30551	0
03/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32526			0.32535	0
03/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
03/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
03/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.03376			0.03754	0
03/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.03498			0.03883	0
03/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.03624			0.04016	0
03/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.53214			0.53606	0
03/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.54966			0.55344	0
03/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.54088			0.54473	0
03/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
03/02/2020	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