



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: 07/02/2020 TO: 07/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/02/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
07/02/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.28205			0.28711	0
07/02/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.16695			0.17201	0
07/02/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
07/02/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31156			1.31175	0
07/02/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00096			0.00115	0
07/02/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
07/02/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86612			1.86615	0
07/02/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.54078			0.54394	0
07/02/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
07/02/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00087			0.00099	0
07/02/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.08818			0.09114	0
07/02/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.09163			0.09464	0
07/02/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.00730			0.00794	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/02/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.61966			0.62246	0
07/02/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00061			0.00070	0
07/02/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96600			1.96602	0
07/02/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.08989			0.09287	0
07/02/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.44341			0.44698	0
07/02/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.00431			0.00474	0
07/02/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.15746			1.15826	0
07/02/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.01173			0.01262	0
07/02/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.94368			0.94512	0
07/02/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73643			1.73651	0
07/02/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.89140			1.89204	0
07/02/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.09376			0.09656	0
07/02/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80497			2.80509	0
07/02/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.79228			0.79524	0
07/02/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.01156			0.01236	0
07/02/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95471			2.95480	0
07/02/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.17751			0.18108	0
07/02/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.11841			2.11884	0
07/02/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.78399			0.78697	0
07/02/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00010			0.00012	0
07/02/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.68583			1.68672	0
07/02/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.02778			0.02922	0
07/02/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00053			0.00061	0
07/02/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.12488			0.12804	0
07/02/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
07/02/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00022			0.00025	0
07/02/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.77573			0.77874	0
07/02/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
07/02/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.33332			1.33406	0
07/02/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.01612			0.01686	0
07/02/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
07/02/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.35906			1.36002	0
07/02/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.04036			0.04132	0
07/02/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
07/02/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.41182			1.41289	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/02/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.07582			0.07689	0
07/02/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
07/02/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.09300			0.09431	0
07/02/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.53407			0.53632	0
07/02/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19625			3.19627	0
07/02/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.04347			1.04511	0
07/02/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.53827			0.54053	0
07/02/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.52989			0.53215	0
07/02/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.60247			0.60472	0
07/02/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00045			0.00047	0
07/02/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.61409			0.61635	0
07/02/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.60827			0.61052	0
07/02/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.19767			0.19931	0
07/02/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.25720			2.25851	0
07/02/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
07/02/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.59714			0.59912	0
07/02/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.78034			0.78232	0
07/02/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
07/02/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.74676			0.74852	0
07/02/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.73856			0.74032	0
07/02/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.74265			0.74441	0
07/02/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.80636			0.80812	0
07/02/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.81816			0.81992	0
07/02/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.81225			0.81401	0
07/02/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
07/02/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.42540			0.42904	0
07/02/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.43135			0.43496	0
07/02/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.43736			0.44094	0
07/02/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.18146			0.18504	0
07/02/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.18950			0.19314	0
07/02/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.18545			0.18906	0
07/02/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
07/02/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.13307			0.13699	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/02/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.12886			0.13274	0
07/02/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.13095			0.13485	0
07/02/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.71914			0.72300	0
07/02/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.86366			0.86754	0
07/02/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.85575			0.85965	0
07/02/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.14394			0.14780	0
07/02/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.84787			0.85179	0
07/02/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
07/02/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.65011			0.65294	0
07/02/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.65440			0.65722	0
07/02/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.64585			0.64868	0
07/02/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.78150			0.78432	0
07/02/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.78721			0.79004	0
07/02/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.79295			0.79578	0
07/02/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
07/02/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.92397			0.92622	0
07/02/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.92823			0.93048	0
07/02/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.93250			0.93475	0
07/02/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.05783			1.06008	0
07/02/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.05210			1.05435	0
07/02/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.06357			1.06582	0
07/02/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
07/02/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00197			0.00201	0
07/02/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00028			0.00030	0
07/02/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00775			0.00777	0
07/02/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00055			0.00057	0
07/02/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00477			0.00481	0
07/02/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01308			0.01310	0
07/02/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
07/02/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.05185			0.06491	0
07/02/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.33362			0.33863	0
07/02/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.07917			0.09304	0
07/02/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.12684			0.14010	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/02/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.00622			0.01123	0
07/02/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.05944			0.07270	0
07/02/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.10177			0.11564	0
07/02/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.14445			0.15751	0
07/02/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
07/02/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.02958			0.03127	0
07/02/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.03017			0.03188	0
07/02/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.03077			0.03250	0
07/02/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.39387			1.39558	0
07/02/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.38447			1.38620	0
07/02/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.40328			1.40497	0
07/02/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
07/02/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.03235			0.03366	0
07/02/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.03364			0.03498	0
07/02/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.03497			0.03633	0
07/02/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.49044			0.49178	0
07/02/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.48177			0.48313	0
07/02/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.49915			0.50046	0
07/02/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
07/02/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.04162			0.04322	0
07/02/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.03896			0.04051	0
07/02/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.04027			0.04185	0
07/02/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.56997			0.57155	0
07/02/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.57866			0.58021	0
07/02/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.56132			0.56292	0
07/02/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
07/02/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.01534			0.01642	0
07/02/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.01500			0.01606	0
07/02/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.01569			0.01678	0
07/02/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.55829			1.55938	0
07/02/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.56794			1.56902	0
07/02/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.57760			1.57866	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
07/02/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
07/02/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00017			0.00019	0
07/02/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00021			0.00023	0
07/02/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00025			0.00028	0
07/02/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31521			0.31523	0
07/02/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30525			0.30528	0
07/02/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32517			0.32519	0
07/02/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
07/02/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
07/02/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.02876			0.03000	0
07/02/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.02988			0.03115	0
07/02/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.03104			0.03233	0
07/02/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.52694			0.52823	0
07/02/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.54466			0.54590	0
07/02/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.53578			0.53705	0
07/02/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
07/02/2020	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