



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: 23/01/2020 TO: 23/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/01/2020	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
23/01/2020	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30240			1.30240	0
23/01/2020	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00000			0.00000	0
23/01/2020	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
23/01/2020	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.34887			0.35279	0
23/01/2020	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.23377			0.23769	0
23/01/2020	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
23/01/2020	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.31650			1.31699	0
23/01/2020	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.00590			0.00639	0
23/01/2020	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
23/01/2020	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.86711			1.86722	0
23/01/2020	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.58566			0.58847	0
23/01/2020	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01590			3.01590	0
23/01/2020	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.01920			0.02016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/01/2020	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.66005			0.66262	0
23/01/2020	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.00387			0.00417	0
23/01/2020	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.13133			0.13411	0
23/01/2020	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.13539			0.13820	0
23/01/2020	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.13335			0.13614	0
23/01/2020	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.49326			0.49634	0
23/01/2020	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.00299			0.00323	0
23/01/2020	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.96659			1.96666	0
23/01/2020	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.01290			0.01362	0
23/01/2020	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.17127			1.17230	0
23/01/2020	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.73828			1.73847	0
23/01/2020	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.02753			0.02874	0
23/01/2020	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	0.96640			0.96797	0
23/01/2020	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.80797			2.80827	0
23/01/2020	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.83543			0.83821	0
23/01/2020	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.90330			1.90426	0
23/01/2020	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.13415			0.13672	0
23/01/2020	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.02537			0.02640	0
23/01/2020	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.95709			2.95733	0
23/01/2020	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00069			0.00076	0
23/01/2020	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.22736			0.23044	0
23/01/2020	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.12700			2.12772	0
23/01/2020	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.82745			0.83024	0
23/01/2020	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.00238			0.00257	0
23/01/2020	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.16976			0.17257	0
23/01/2020	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.70163			1.70284	0
23/01/2020	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.05050			0.05207	0
23/01/2020	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00000			0.00000	0
23/01/2020	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.81949			0.82230	0
23/01/2020	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00121			0.00132	0
23/01/2020	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
23/01/2020	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.34539			1.34626	0
23/01/2020	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.02819			0.02906	0
23/01/2020	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
23/01/2020	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.37394			1.37496	0

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23/01/2020	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.05524			0.05626	0
23/01/2020	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
23/01/2020	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.42794			1.42902	0
23/01/2020	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.09194			0.09302	0
23/01/2020	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
23/01/2020	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.11288			0.11422	0
23/01/2020	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.56700			0.56913	0
23/01/2020	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19663			3.19667	0
23/01/2020	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.06768			1.06927	0
23/01/2020	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.57118			0.57331	0
23/01/2020	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.56285			0.56498	0
23/01/2020	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.63538			0.63751	0
23/01/2020	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00083			0.00087	0
23/01/2020	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.64705			0.64918	0
23/01/2020	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.64120			0.64333	0
23/01/2020	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.22188			0.22347	0
23/01/2020	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.27708			2.27842	0
23/01/2020	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
23/01/2020	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.62619			0.62808	0
23/01/2020	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.80939			0.81128	0
23/01/2020	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
23/01/2020	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.77274			0.77444	0
23/01/2020	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.76458			0.76628	0
23/01/2020	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.76865			0.77035	0
23/01/2020	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.83234			0.83404	0
23/01/2020	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.84418			0.84588	0
23/01/2020	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.83825			0.83995	0
23/01/2020	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
23/01/2020	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.47605			0.47917	0
23/01/2020	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.48174			0.48485	0
23/01/2020	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.48747			0.49057	0
23/01/2020	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.23157			0.23467	0
23/01/2020	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.24015			0.24327	0
23/01/2020	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.23584			0.23895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
23/01/2020	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
23/01/2020	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.18952			0.19311	0
23/01/2020	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.18471			0.18826	0
23/01/2020	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.18710			0.19067	0
23/01/2020	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.77419			0.77766	0
23/01/2020	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	0.91951			0.92306	0
23/01/2020	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	0.91190			0.91547	0
23/01/2020	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.19899			0.20246	0
23/01/2020	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	0.90432			0.90791	0
23/01/2020	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
23/01/2020	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.69142			0.69410	0
23/01/2020	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.69570			0.69837	0
23/01/2020	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.68717			0.68985	0
23/01/2020	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.82280			0.82547	0
23/01/2020	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.82852			0.83120	0
23/01/2020	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.83427			0.83695	0
23/01/2020	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
23/01/2020	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	0.95715			0.95932	0
23/01/2020	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	0.96140			0.96357	0
23/01/2020	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	0.96565			0.96783	0
23/01/2020	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.09100			1.09317	0
23/01/2020	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.08525			1.08743	0
23/01/2020	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.09675			1.09892	0
23/01/2020	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
23/01/2020	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00251			0.00255	0
23/01/2020	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00054			0.00055	0
23/01/2020	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00807			0.00810	0
23/01/2020	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00087			0.00090	0
23/01/2020	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00531			0.00535	0
23/01/2020	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01334			0.01335	0
23/01/2020	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
23/01/2020	€ / R On 10 February 2020	17.07	C	Any day expiry	0.17900			0.18500	0

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23/01/2020	€ / R On 10 February 2020	16.65	C	Any day expiry	0.41466			0.41949	0
23/01/2020	€ / R On 10 February 2020	17.00	C	Any day expiry	0.20938			0.21541	0
23/01/2020	€ / R On 10 February 2020	16.91	C	Any day expiry	0.25364			0.25957	0
23/01/2020	€ / R On 10 February 2020	16.65	P	Any day expiry	0.08726			0.09209	0
23/01/2020	€ / R On 10 February 2020	16.91	P	Any day expiry	0.18624			0.19217	0
23/01/2020	€ / R On 10 February 2020	17.00	P	Any day expiry	0.23198			0.23801	0
23/01/2020	€ / R On 10 February 2020	17.07	P	Any day expiry	0.27160			0.27760	0
23/01/2020	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
23/01/2020	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.05687			0.05880	0
23/01/2020	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.05774			0.05969	0
23/01/2020	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.05863			0.06059	0
23/01/2020	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.42144			1.42339	0
23/01/2020	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.41233			1.41429	0
23/01/2020	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.43057			1.43250	0
23/01/2020	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
23/01/2020	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.05200			0.05330	0
23/01/2020	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.05362			0.05494	0
23/01/2020	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.05529			0.05662	0
23/01/2020	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.51042			0.51174	0
23/01/2020	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.50209			0.50342	0
23/01/2020	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.51880			0.52010	0
23/01/2020	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
23/01/2020	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.06559			0.06716	0
23/01/2020	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.06227			0.06381	0
23/01/2020	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.06391			0.06547	0
23/01/2020	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.59361			0.59517	0
23/01/2020	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.60197			0.60351	0
23/01/2020	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.58529			0.58686	0
23/01/2020	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
23/01/2020	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.03380			0.03517	0
23/01/2020	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.03322			0.03458	0
23/01/2020	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.03438			0.03577	0

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23/01/2020	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.57698			1.57837	0
23/01/2020	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.58640			1.58777	0
23/01/2020	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.59582			1.59718	0
23/01/2020	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
23/01/2020	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00067			0.00072	0
23/01/2020	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00079			0.00084	0
23/01/2020	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00092			0.00098	0
23/01/2020	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31579			0.31584	0
23/01/2020	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30592			0.30598	0
23/01/2020	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32567			0.32572	0
23/01/2020	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
23/01/2020	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
23/01/2020	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.04766			0.04893	0
23/01/2020	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.04911			0.05039	0
23/01/2020	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.05060			0.05190	0
23/01/2020	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.54650			0.54780	0
23/01/2020	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.56356			0.56483	0
23/01/2020	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.55501			0.55629	0
23/01/2020	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
23/01/2020	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