



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 17/01/2020 TO: 17/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
17/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30245	1.30247			0
17/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00005	0.00007			0
17/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
17/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.37164	0.37528			0
17/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.25654	0.26018			0
17/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
17/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31966	1.32024			0
17/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00906	0.00964			0
17/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
17/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
17/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
17/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96705	1.96715			0
17/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00115	0.00125			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86783	1.86797			0
17/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00193	0.00207			0
17/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73949	1.73972			0
17/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00359	0.00382			0
17/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17758	1.17867			0
17/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.03168	0.03277			0
17/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.97589	0.97748			0
17/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.05999	0.06158			0
17/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.67526	0.67774			0
17/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.14936	0.15184			0
17/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.60225	0.60495			0
17/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.18635	0.18905			0
17/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.51137	0.51431			0
17/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.24547	0.24841			0
17/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.15206	0.15479			0
17/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.83616	0.83889			0
17/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.14993	0.15265			0
17/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.84403	0.84675			0
17/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.14783	0.15053			0
17/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.85193	0.85463			0
17/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.03500	0.03629			0
17/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.70910	1.71039			0
17/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02516	0.02620			0
17/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.90926	1.91030			0
17/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01748	0.01830			0
17/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.13158	2.13240			0
17/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00584	0.00621			0
17/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80994	2.81031			0
17/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00460	0.00491			0
17/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95870	2.95901			0
17/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
17/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.35072	1.35163			0
17/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.03352	0.03443			0
17/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
17/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.38009	1.38112			0
17/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.06139	0.06242			0
17/01/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43443	1.43551			0
17/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.09843	0.09951			0
17/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
17/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19683	3.19687			0
17/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00103	0.00107			0
17/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.07714	1.07871			0
17/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.23134	0.23291			0
17/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.58385	0.58593			0
17/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.64805	0.65013			0
17/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.57968	0.58177			0
17/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.65388	0.65597			0
17/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.57553	0.57762			0
17/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.65973	0.66182			0
17/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.12094	0.12229			0
17/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.28514	2.28649			0
17/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
17/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.63748	0.63935			0
17/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.82068	0.82255			0
17/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
17/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.78290	0.78458			0
17/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.84249	0.84418			0
17/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.77882	0.78050			0
17/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.84842	0.85010			0
17/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.77475	0.77643			0
17/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.85435	0.85603			0
17/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
17/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.50567	0.50862			0
17/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.24977	0.25272			0
17/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.50002	0.50298			0
17/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.25412	0.25708			0
17/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.49441	0.49738			0
17/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.25851	0.26148			0
17/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
17/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.79465	0.79799			0
17/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.21945	0.22279			0
17/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.21073	0.21420			0

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17/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.92553	0.92900			0
17/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.20822	0.21168			0
17/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.93302	0.93648			0
17/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.20574	0.20918			0
17/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.94054	0.94398			0
17/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
17/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.71160	0.71422			0
17/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.83870	0.84132			0
17/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.70733	0.70995			0
17/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.84443	0.84705			0
17/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.70308	0.70570			0
17/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.85018	0.85280			0
17/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
17/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.97862	0.98076			0
17/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.09822	1.10036			0
17/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.97436	0.97651			0
17/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.10396	1.10611			0
17/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.97012	0.97227			0
17/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.10972	1.11187			0
17/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
17/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00820	0.00822			0
17/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00100	0.00102			0
17/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00271	0.00274			0
17/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00551	0.00554			0
17/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00065	0.00066			0
17/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01345	0.01346			0
17/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
17/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.44248	0.44687			0
17/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.11508	0.11947			0
17/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.28718	0.29235			0
17/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.21978	0.22495			0
17/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.24346	0.24871			0
17/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.26606	0.27131			0
17/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.21296	0.21820			0
17/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.30556	0.31080			0
17/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
17/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.07051	0.07252			0
17/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.42421	1.42622			0
17/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.06953	0.07152			0
17/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.43323	1.43522			0
17/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.06857	0.07054			0
17/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.44227	1.44424			0
17/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
17/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.06325	0.06456			0
17/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.51005	0.51136			0
17/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.06148	0.06278			0
17/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.51828	0.51958			0
17/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.05976	0.06104			0
17/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.52656	0.52784			0
17/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
17/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.07497	0.07652			0
17/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.59467	0.59622			0
17/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.07319	0.07472			0
17/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.60289	0.60442			0
17/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.07145	0.07296			0
17/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.61115	0.61266			0
17/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
17/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.04292	0.04439			0
17/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.58552	1.58699			0
17/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.04225	0.04370			0
17/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.59485	1.59630			0
17/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.04159	0.04303			0
17/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.60419	1.60563			0
17/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
17/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00130	0.00137			0
17/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30630	0.30637			0
17/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00113	0.00120			0
17/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31613	0.31620			0
17/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00098	0.00104			0
17/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32598	0.32604			0
17/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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17/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
17/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.05837	0.05966			0
17/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.55427	0.55556			0
17/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.05678	0.05805			0
17/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.56268	0.56395			0
17/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.05523	0.05648			0
17/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.57113	0.57238			0
17/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
17/01/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>