



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: 20/01/2020 TO: 20/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
20/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30241	1.30245			0
20/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00001	0.00005			0
20/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
20/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.36047	0.37164			0
20/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.24537	0.25654			0
20/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
20/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31801	1.31966			0
20/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00741	0.00906			0
20/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
20/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
20/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
20/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96680	1.96705			0
20/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00090	0.00115			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86745	1.86783			0
20/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00155	0.00193			0
20/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73886	1.73949			0
20/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00296	0.00359			0
20/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17438	1.17758			0
20/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.02848	0.03168			0
20/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.97113	0.97589			0
20/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.05523	0.05999			0
20/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.66772	0.67526			0
20/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.14182	0.14936			0
20/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.59404	0.60225			0
20/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.17814	0.18635			0
20/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.50243	0.51137			0
20/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.23653	0.24547			0
20/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.14378	0.15206			0
20/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.82788	0.83616			0
20/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.14170	0.14993			0
20/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.83580	0.84403			0
20/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.13964	0.14783			0
20/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.84374	0.85193			0
20/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.03120	0.03500			0
20/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.70530	1.70910			0
20/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02211	0.02516			0
20/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.90621	1.90926			0
20/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01511	0.01748			0
20/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12921	2.13158			0
20/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00480	0.00584			0
20/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80890	2.80994			0
20/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00375	0.00460			0
20/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95785	2.95870			0
20/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
20/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34803	1.35072			0
20/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.03083	0.03352			0
20/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
20/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.37700	1.38009			0
20/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.05830	0.06139			0
20/01/2020	\$ / 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
20/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43118	1.43443			0
20/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.09518	0.09843			0
20/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
20/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19673	3.19683			0
20/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00093	0.00103			0
20/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.07243	1.07714			0
20/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.22663	0.23134			0
20/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.57754	0.58385			0
20/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.64174	0.64805			0
20/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.57337	0.57968			0
20/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.64757	0.65388			0
20/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.56922	0.57553			0
20/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.65342	0.65973			0
20/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.11691	0.12094			0
20/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.28111	2.28514			0
20/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
20/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.63186	0.63748			0
20/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.81506	0.82068			0
20/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
20/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.77783	0.78290			0
20/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.83743	0.84249			0
20/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.77375	0.77882			0
20/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.84335	0.84842			0
20/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.76968	0.77475			0
20/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.84928	0.85435			0
20/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
20/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.49669	0.50567			0
20/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.24079	0.24977			0
20/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.49099	0.50002			0
20/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.24509	0.25412			0
20/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.48534	0.49441			0
20/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.24944	0.25851			0
20/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
20/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.78452	0.79465			0
20/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.20932	0.21945			0
20/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.20022	0.21073			0

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20/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.91502	0.92553			0
20/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.19775	0.20822			0
20/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.92255	0.93302			0
20/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.19531	0.20574			0
20/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.93011	0.94054			0
20/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
20/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.70369	0.71160			0
20/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.83079	0.83870			0
20/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.69942	0.70733			0
20/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.83652	0.84443			0
20/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.69517	0.70308			0
20/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.84227	0.85018			0
20/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
20/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.97216	0.97862			0
20/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.09176	1.09822			0
20/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.96790	0.97436			0
20/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.09750	1.10396			0
20/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.96365	0.97012			0
20/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.10325	1.10972			0
20/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
20/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00814	0.00820			0
20/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00094	0.00100			0
20/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00261	0.00271			0
20/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00541	0.00551			0
20/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00059	0.00065			0
20/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01339	0.01345			0
20/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
20/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.42891	0.44248			0
20/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.10151	0.11508			0
20/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.27100	0.28718			0
20/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.20360	0.21978			0
20/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.22703	0.24346			0
20/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.24963	0.26606			0
20/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.19657	0.21296			0
20/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.28917	0.30556			0
20/01/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0

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20/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.06454	0.07051			0
20/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.41824	1.42421			0
20/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.06360	0.06953			0
20/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.42730	1.43323			0
20/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.06268	0.06857			0
20/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.43638	1.44227			0
20/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
20/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.05928	0.06325			0
20/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.50608	0.51005			0
20/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.05757	0.06148			0
20/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.51437	0.51828			0
20/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.05589	0.05976			0
20/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.52269	0.52656			0
20/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
20/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.07030	0.07497			0
20/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.59000	0.59467			0
20/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.06857	0.07319			0
20/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.59827	0.60289			0
20/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.06687	0.07145			0
20/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.60657	0.61115			0
20/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
20/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.03859	0.04292			0
20/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.58119	1.58552			0
20/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.03797	0.04225			0
20/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.59057	1.59485			0
20/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.03735	0.04159			0
20/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.59995	1.60419			0
20/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
20/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00110	0.00130			0
20/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30610	0.30630			0
20/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00095	0.00113			0
20/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31595	0.31613			0
20/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00082	0.00098			0
20/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32582	0.32598			0
20/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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20/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
20/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.05449	0.05837			0
20/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.55039	0.55427			0
20/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.05295	0.05678			0
20/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.55885	0.56268			0
20/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.05145	0.05523			0
20/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.56735	0.57113			0
20/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
20/01/2020	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>