



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 WEEKLY STATISTICS

FROM: 24/01/2020 TO: 24/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
24/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30240			0
24/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00000			0
24/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
24/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.34490	0.34887			0
24/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.22980	0.23377			0
24/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
24/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31604	1.31650			0
24/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00544	0.00590			0
24/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
24/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
24/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
24/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96653	1.96659			0
24/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00063	0.00069			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
24/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86701	1.86711			0
24/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00111	0.00121			0
24/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73811	1.73828			0
24/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00221	0.00238			0
24/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17025	1.17127			0
24/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.02435	0.02537			0
24/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.96483	0.96640			0
24/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.04893	0.05050			0
24/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.65747	0.66005			0
24/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.13157	0.13415			0
24/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.58282	0.58566			0
24/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.16692	0.16976			0
24/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.49015	0.49326			0
24/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.22425	0.22736			0
24/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.13256	0.13539			0
24/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.81666	0.81949			0
24/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.13054	0.13335			0
24/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.82464	0.82745			0
24/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.12854	0.13133			0
24/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.83264	0.83543			0
24/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.02634	0.02753			0
24/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.70044	1.70163			0
24/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.01827	0.01920			0
24/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.90237	1.90330			0
24/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01219	0.01290			0
24/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12629	2.12700			0
24/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00359	0.00387			0
24/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80769	2.80797			0
24/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00276	0.00299			0
24/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95686	2.95709			0
24/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
24/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34453	1.34539			0
24/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02733	0.02819			0
24/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
24/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.37292	1.37394			0
24/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.05422	0.05524			0
24/01/2020	\$ / 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
24/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.42686	1.42794			0
24/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.09086	0.09194			0
24/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
24/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19660	3.19663			0
24/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00080	0.00083			0
24/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.06609	1.06768			0
24/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.22029	0.22188			0
24/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.56904	0.57118			0
24/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.63324	0.63538			0
24/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.56486	0.56700			0
24/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.63906	0.64120			0
24/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.56070	0.56285			0
24/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.64490	0.64705			0
24/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.11154	0.11288			0
24/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.27574	2.27708			0
24/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
24/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.62429	0.62619			0
24/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.80749	0.80939			0
24/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
24/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.77103	0.77274			0
24/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.83063	0.83234			0
24/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.76694	0.76865			0
24/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.83654	0.83825			0
24/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.76287	0.76458			0
24/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.84247	0.84418			0
24/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
24/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.48435	0.48747			0
24/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.22845	0.23157			0
24/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.47860	0.48174			0
24/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.23270	0.23584			0
24/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.47290	0.47605			0
24/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.23700	0.24015			0
24/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
24/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.77070	0.77419			0
24/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.19550	0.19899			0
24/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.18591	0.18952			0

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24/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.90071	0.90432			0
24/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.18351	0.18710			0
24/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.90831	0.91190			0
24/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.18114	0.18471			0
24/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.91594	0.91951			0
24/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
24/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.69301	0.69570			0
24/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.82011	0.82280			0
24/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.68874	0.69142			0
24/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.82584	0.82852			0
24/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.68449	0.68717			0
24/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.83159	0.83427			0
24/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
24/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.96348	0.96565			0
24/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.08308	1.08525			0
24/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.95922	0.96140			0
24/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.08882	1.09100			0
24/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.95497	0.95715			0
24/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.09457	1.09675			0
24/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
24/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00805	0.00807			0
24/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00085	0.00087			0
24/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00248	0.00251			0
24/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00528	0.00531			0
24/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00052	0.00054			0
24/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01332	0.01334			0
24/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
24/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.40975	0.41466			0
24/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.08235	0.08726			0
24/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.24753	0.25364			0
24/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.18013	0.18624			0
24/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.20317	0.20938			0
24/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.22577	0.23198			0
24/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.17282	0.17900			0
24/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.26542	0.27160			0
24/01/2020	€ / 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
24/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.05667	0.05863			0
24/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.41037	1.41233			0
24/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.05581	0.05774			0
24/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.41951	1.42144			0
24/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.05495	0.05687			0
24/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.42865	1.43057			0
24/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
24/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.05395	0.05529			0
24/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.50075	0.50209			0
24/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.05230	0.05362			0
24/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.50910	0.51042			0
24/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.05070	0.05200			0
24/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.51750	0.51880			0
24/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
24/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.06401	0.06559			0
24/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.58371	0.58529			0
24/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.06235	0.06391			0
24/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.59205	0.59361			0
24/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.06073	0.06227			0
24/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.60043	0.60197			0
24/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
24/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.03301	0.03438			0
24/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.57561	1.57698			0
24/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.03244	0.03380			0
24/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.58504	1.58640			0
24/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.03187	0.03322			0
24/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.59447	1.59582			0
24/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
24/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00086	0.00092			0
24/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30586	0.30592			0
24/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00073	0.00079			0
24/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31573	0.31579			0
24/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00063	0.00067			0
24/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32563	0.32567			0
24/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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24/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
24/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.04930	0.05060			0
24/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.54520	0.54650			0
24/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.04783	0.04911			0
24/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.55373	0.55501			0
24/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.04640	0.04766			0
24/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.56230	0.56356			0
24/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
24/01/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00