



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: 03/02/2020 TO: 03/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
03/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.30166	0.31539			0
03/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.18656	0.20029			0
03/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
03/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31243	1.31330			0
03/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00183	0.00270			0
03/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
03/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
03/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
03/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96609	1.96619			0
03/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00019	0.00029			0
03/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86628	1.86645			0
03/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00038	0.00055			0
03/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73677	1.73709			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00087	0.00119			0
03/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.16079	1.16348			0
03/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.01489	0.01758			0
03/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.94953	0.95403			0
03/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.03363	0.03813			0
03/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.63078	0.63895			0
03/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.10488	0.11305			0
03/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.55328	0.56239			0
03/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.13738	0.14649			0
03/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.45745	0.46759			0
03/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.19155	0.20169			0
03/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.10359	0.11242			0
03/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.78769	0.79652			0
03/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.10175	0.11052			0
03/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.79585	0.80462			0
03/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.09995	0.10865			0
03/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.80405	0.81275			0
03/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.01545	0.01850			0
03/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.68955	1.69260			0
03/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00999	0.01225			0
03/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.89409	1.89635			0
03/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00616	0.00776			0
03/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12026	2.12186			0
03/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00141	0.00194			0
03/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80551	2.80604			0
03/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00103	0.00144			0
03/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95513	2.95554			0
03/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
03/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.33633	1.33870			0
03/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.01913	0.02150			0
03/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
03/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.36294	1.36590			0
03/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.04424	0.04720			0
03/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
03/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.41610	1.41932			0
03/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.08010	0.08332			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
03/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19634	3.19641			0
03/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00054	0.00061			0
03/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.05001	1.05487			0
03/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.20421	0.20907			0
03/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.54723	0.55386			0
03/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.61143	0.61806			0
03/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.54304	0.54967			0
03/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.61724	0.62387			0
03/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.53886	0.54550			0
03/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.62306	0.62970			0
03/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.09825	0.10222			0
03/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.26245	2.26642			0
03/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
03/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.60501	0.61085			0
03/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.78821	0.79405			0
03/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
03/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.75377	0.75899			0
03/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.81337	0.81859			0
03/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.74967	0.75489			0
03/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.81927	0.82449			0
03/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.74558	0.75081			0
03/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.82518	0.83041			0
03/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
03/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.45148	0.46168			0
03/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.19558	0.20578			0
03/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.44556	0.45581			0
03/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.19966	0.20991			0
03/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.43969	0.45000			0
03/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.20379	0.21410			0
03/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
03/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.73442	0.74558			0
03/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.15922	0.17038			0
03/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.14863	0.16005			0
03/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.86343	0.87485			0
03/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.14642	0.15778			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.87122	0.88258			0
03/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.14424	0.15553			0
03/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.87904	0.89033			0
03/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
03/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.66564	0.67396			0
03/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.79274	0.80106			0
03/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.66136	0.66968			0
03/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.79846	0.80678			0
03/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.65710	0.66542			0
03/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.80420	0.81252			0
03/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
03/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.94145	0.94811			0
03/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.06105	1.06771			0
03/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.93718	0.94385			0
03/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.06678	1.07345			0
03/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.93293	0.93959			0
03/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.07253	1.07919			0
03/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
03/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00784	0.00790			0
03/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00064	0.00070			0
03/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00212	0.00223			0
03/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00492	0.00503			0
03/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00034	0.00039			0
03/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01314	0.01319			0
03/02/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
03/02/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.35563	0.37279			0
03/02/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.02823	0.04539			0
03/02/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.17247	0.19862			0
03/02/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.10507	0.13122			0
03/02/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.12650	0.15330			0
03/02/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.14910	0.17590			0
03/02/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.09718	0.12345			0
03/02/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.18978	0.21605			0
03/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
03/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.03783	0.04333			0
03/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.39153	1.39703			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.03715	0.04259			0
03/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.40085	1.40629			0
03/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.03648	0.04186			0
03/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.41018	1.41556			0
03/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
03/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.04042	0.04450			0
03/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.48722	0.49130			0
03/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.03899	0.04300			0
03/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.49579	0.49980			0
03/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.03760	0.04154			0
03/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.50440	0.50834			0
03/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
03/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.04805	0.05287			0
03/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.56775	0.57257			0
03/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.04660	0.05135			0
03/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.57630	0.58105			0
03/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.04519	0.04987			0
03/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.58489	0.58957			0
03/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
03/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.02021	0.02384			0
03/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.56280	1.56644			0
03/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.01979	0.02338			0
03/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.57239	1.57598			0
03/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.01939	0.02293			0
03/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.58199	1.58553			0
03/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
03/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00039	0.00051			0
03/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30539	0.30551			0
03/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00032	0.00042			0
03/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31532	0.31542			0
03/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00026	0.00035			0
03/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32526	0.32535			0
03/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
03/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
03/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.03624	0.04016			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.53214	0.53606			0
03/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.03498	0.03883			0
03/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.54088	0.54473			0
03/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.03376	0.03754			0
03/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.54966	0.55344			0
03/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
03/02/2020	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