



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: 25/02/2020 TO: 25/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
25/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.15298	0.16423			0
25/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.03788	0.04913			0
25/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
25/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31060	1.31060			0
25/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00000	0.00000			0
25/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
25/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
25/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
25/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
25/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
25/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
25/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
25/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73591	1.73591			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00001	0.00001			0
25/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14733	1.14763			0
25/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00143	0.00173			0
25/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92193	0.92283			0
25/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00603	0.00693			0
25/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.56664	0.56966			0
25/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.04074	0.04376			0
25/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.47846	0.48221			0
25/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.06256	0.06631			0
25/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.37041	0.37503			0
25/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.10451	0.10913			0
25/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.03636	0.03940			0
25/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.72046	0.72350			0
25/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.03527	0.03826			0
25/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.72937	0.73236			0
25/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.03421	0.03715			0
25/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.73831	0.74125			0
25/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00118	0.00146			0
25/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67528	1.67556			0
25/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00052	0.00067			0
25/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88462	1.88477			0
25/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00021	0.00028			0
25/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11431	2.11438			0
25/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00001	0.00002			0
25/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80411	2.80412			0
25/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00001	0.00001			0
25/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95411	2.95411			0
25/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
25/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32244	1.32291			0
25/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00524	0.00571			0
25/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
25/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34270	1.34355			0
25/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02400	0.02485			0
25/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
25/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39289	1.39392			0
25/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.05689	0.05792			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
25/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19598	3.19599			0
25/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00018	0.00019			0
25/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.01332	1.01502			0
25/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.16752	0.16922			0
25/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.49608	0.49851			0
25/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.56028	0.56271			0
25/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.49185	0.49428			0
25/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.56605	0.56848			0
25/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.48764	0.49008			0
25/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.57184	0.57428			0
25/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.06997	0.07121			0
25/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.23417	2.23541			0
25/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
25/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.56057	0.56266			0
25/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.74377	0.74586			0
25/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
25/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.71439	0.71622			0
25/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.77399	0.77582			0
25/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.71025	0.71209			0
25/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.77985	0.78169			0
25/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.70614	0.70797			0
25/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.78574	0.78757			0
25/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
25/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.36375	0.36842			0
25/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.10785	0.11252			0
25/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.35717	0.36188			0
25/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.11127	0.11598			0
25/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.35066	0.35542			0
25/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.11476	0.11952			0
25/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
25/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.64405	0.64849			0
25/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.06885	0.07329			0
25/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.05857	0.06284			0
25/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.77337	0.77764			0
25/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.05712	0.06134			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.78192	0.78614			0
25/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.05571	0.05988			0
25/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.79051	0.79468			0
25/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
25/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.60145	0.60450			0
25/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.72855	0.73160			0
25/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.59716	0.60021			0
25/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.73426	0.73731			0
25/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.59289	0.59594			0
25/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.73999	0.74304			0
25/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
25/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.89119	0.89353			0
25/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.01079	1.01313			0
25/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.88691	0.88925			0
25/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.01651	1.01885			0
25/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.88263	0.88498			0
25/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.02223	1.02458			0
25/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
25/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00738	0.00740			0
25/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00018	0.00020			0
25/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00117	0.00122			0
25/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00397	0.00402			0
25/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00005	0.00006			0
25/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01285	0.01286			0
25/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
25/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00581	0.00677			0
25/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35951	1.36047			0
25/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00562	0.00656			0
25/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36932	1.37026			0
25/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00544	0.00635			0
25/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37914	1.38005			0
25/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
25/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.01143	0.01262			0
25/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45823	0.45942			0
25/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.01074	0.01188			0
25/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.46754	0.46868			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
25/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01008	0.01118			0
25/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.47688	0.47798			0
25/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
25/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.01372	0.01514			0
25/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.53342	0.53484			0
25/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.01301	0.01438			0
25/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.54271	0.54408			0
25/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.01234	0.01366			0
25/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.55204	0.55336			0
25/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
25/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00195	0.00236			0
25/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54455	1.54496			0
25/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00187	0.00228			0
25/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55447	1.55488			0
25/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00180	0.00219			0
25/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56440	1.56479			0
25/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
25/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00001	0.00001			0
25/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30501	0.30501			0
25/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00001			0
25/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31501			0
25/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
25/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
25/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
25/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
25/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00928	0.01033			0
25/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.50518	0.50623			0
25/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00872	0.00973			0
25/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.51462	0.51563			0
25/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00820	0.00917			0
25/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.52410	0.52507			0
25/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
25/02/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0

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Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00