



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: 20/03/2020 TO: 20/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
20/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31723	1.31725			
20/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00003	0.00005			
20/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
20/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32574	1.32628			
20/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00704	0.00758			
20/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
20/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.36919	1.37012			
20/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03319	0.03412			
20/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
20/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19583	3.19583			
20/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00003	0.00003			
20/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.97113	0.97293			

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Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
20/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.12533	0.12713			
20/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.43390	0.43665			
20/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.49810	0.50085			
20/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.42963	0.43239			
20/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.50383	0.50659			
20/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.42539	0.42815			
20/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.50959	0.51235			
20/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.04164	0.04274			
20/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.20584	2.20694			
20/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
20/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.50834	0.51061			
20/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.69154	0.69381			
20/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
20/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.66888	0.67084			
20/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.72848	0.73044			
20/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.66471	0.66667			
20/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.73431	0.73627			
20/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.66056	0.66252			
20/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.74016	0.74212			
20/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
20/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.52345	0.52690			
20/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.65055	0.65400			
20/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.51915	0.52261			
20/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.65625	0.65971			
20/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.51489	0.51834			
20/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.66199	0.66544			
20/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
20/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.83312	0.83562			
20/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.95272	0.95522			
20/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.82882	0.83132			
20/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.95842	0.96092			
20/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.82453	0.82703			
20/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.96413	0.96663			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0