



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: 21/01/2020 TO: 21/01/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/01/2020	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
21/01/2020	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30240	1.30241			0
21/01/2020	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00000	0.00001			0
21/01/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
21/01/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.35665	0.36047			0
21/01/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.24155	0.24537			0
21/01/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
21/01/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31749	1.31801			0
21/01/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00689	0.00741			0
21/01/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
21/01/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
21/01/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
21/01/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96673	1.96680			0
21/01/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00083	0.00090			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/01/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86733	1.86745			0
21/01/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00143	0.00155			0
21/01/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73866	1.73886			0
21/01/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00276	0.00296			0
21/01/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.17334	1.17438			0
21/01/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.02744	0.02848			0
21/01/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.96955	0.97113			0
21/01/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.05365	0.05523			0
21/01/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.66518	0.66772			0
21/01/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.13928	0.14182			0
21/01/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.59126	0.59404			0
21/01/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.17536	0.17814			0
21/01/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.49940	0.50243			0
21/01/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.23350	0.23653			0
21/01/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.14100	0.14378			0
21/01/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.82510	0.82788			0
21/01/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.13893	0.14170			0
21/01/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.83303	0.83580			0
21/01/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.13688	0.13964			0
21/01/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.84098	0.84374			0
21/01/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.02996	0.03120			0
21/01/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.70406	1.70530			0
21/01/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.02112	0.02211			0
21/01/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.90522	1.90621			0
21/01/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.01436	0.01511			0
21/01/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.12846	2.12921			0
21/01/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00448	0.00480			0
21/01/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80858	2.80890			0
21/01/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00348	0.00375			0
21/01/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95758	2.95785			0
21/01/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
21/01/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.34714	1.34803			0
21/01/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.02994	0.03083			0
21/01/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
21/01/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.37598	1.37700			0
21/01/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.05728	0.05830			0
21/01/2020	\$ / 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
21/01/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.43010	1.43118			0
21/01/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.09410	0.09518			0
21/01/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
21/01/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19670	3.19673			0
21/01/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00090	0.00093			0
21/01/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.07085	1.07243			0
21/01/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.22505	0.22663			0
21/01/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.57543	0.57754			0
21/01/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.63963	0.64174			0
21/01/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.57126	0.57337			0
21/01/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.64546	0.64757			0
21/01/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.56710	0.56922			0
21/01/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.65130	0.65342			0
21/01/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.11556	0.11691			0
21/01/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.27976	2.28111			0
21/01/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
21/01/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.62997	0.63186			0
21/01/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.81317	0.81506			0
21/01/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
21/01/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.77614	0.77783			0
21/01/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.83574	0.83743			0
21/01/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.77205	0.77375			0
21/01/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.84165	0.84335			0
21/01/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.76798	0.76968			0
21/01/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.84758	0.84928			0
21/01/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
21/01/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.49364	0.49669			0
21/01/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.23774	0.24079			0
21/01/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.48793	0.49099			0
21/01/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.24203	0.24509			0
21/01/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.48227	0.48534			0
21/01/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.24637	0.24944			0
21/01/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
21/01/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.78110	0.78452			0
21/01/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.20590	0.20932			0
21/01/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.19667	0.20022			0

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21/01/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.91147	0.91502			0
21/01/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.19422	0.19775			0
21/01/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.91902	0.92255			0
21/01/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.19180	0.19531			0
21/01/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.92660	0.93011			0
21/01/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
21/01/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.70103	0.70369			0
21/01/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.82813	0.83079			0
21/01/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.69676	0.69942			0
21/01/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.83386	0.83652			0
21/01/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.69251	0.69517			0
21/01/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.83961	0.84227			0
21/01/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
21/01/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.96999	0.97216			0
21/01/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.08959	1.09176			0
21/01/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.96574	0.96790			0
21/01/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.09534	1.09750			0
21/01/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.96149	0.96365			0
21/01/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.10109	1.10325			0
21/01/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
21/01/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00812	0.00814			0
21/01/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00092	0.00094			0
21/01/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00258	0.00261			0
21/01/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00538	0.00541			0
21/01/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00057	0.00059			0
21/01/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01337	0.01339			0
21/01/2020	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
21/01/2020	€ / R On 10-February-20	16.65	C	Any day expiry	0.42424	0.42891			0
21/01/2020	€ / R On 10-February-20	16.65	P	Any day expiry	0.09684	0.10151			0
21/01/2020	€ / R On 10-February-20	16.91	C	Any day expiry	0.26536	0.27100			0
21/01/2020	€ / R On 10-February-20	16.91	P	Any day expiry	0.19796	0.20360			0
21/01/2020	€ / R On 10-February-20	17.00	C	Any day expiry	0.22129	0.22703			0
21/01/2020	€ / R On 10-February-20	17.00	P	Any day expiry	0.24389	0.24963			0
21/01/2020	€ / R On 10-February-20	17.07	C	Any day expiry	0.19086	0.19657			0
21/01/2020	€ / R On 10-February-20	17.07	P	Any day expiry	0.28346	0.28917			0
21/01/2020	€ / 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
21/01/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.06256	0.06454			0
21/01/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.41626	1.41824			0
21/01/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.06164	0.06360			0
21/01/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.42534	1.42730			0
21/01/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.06074	0.06268			0
21/01/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.43444	1.43638			0
21/01/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
21/01/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.05795	0.05928			0
21/01/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.50475	0.50608			0
21/01/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.05625	0.05757			0
21/01/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.51305	0.51437			0
21/01/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.05460	0.05589			0
21/01/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.52140	0.52269			0
21/01/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
21/01/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.06874	0.07030			0
21/01/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.58843	0.59000			0
21/01/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.06702	0.06857			0
21/01/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.59672	0.59827			0
21/01/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.06534	0.06687			0
21/01/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.60504	0.60657			0
21/01/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
21/01/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.03718	0.03859			0
21/01/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.57978	1.58119			0
21/01/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.03656	0.03797			0
21/01/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.58916	1.59057			0
21/01/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.03596	0.03735			0
21/01/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.59856	1.59995			0
21/01/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
21/01/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00104	0.00110			0
21/01/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30604	0.30610			0
21/01/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00089	0.00095			0
21/01/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31589	0.31595			0
21/01/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00077	0.00082			0
21/01/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32577	0.32582			0
21/01/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0

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21/01/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
21/01/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.05320	0.05449			0
21/01/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.54910	0.55039			0
21/01/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.05167	0.05295			0
21/01/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.55757	0.55885			0
21/01/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.05019	0.05145			0
21/01/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.56609	0.56735			0
21/01/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
21/01/2020	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