



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: 20/02/2020 TO: 20/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
20/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.20087	0.20866			0
20/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.08577	0.09356			0
20/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
20/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31061	1.31062			0
20/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00001	0.00002			0
20/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
20/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
20/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
20/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96591			0
20/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00001			0
20/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86591	1.86592			0
20/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00001	0.00002			0
20/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73594	1.73596			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00004	0.00006			0
20/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14919	1.14966			0
20/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00329	0.00376			0
20/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92689	0.92801			0
20/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.01099	0.01211			0
20/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.58174	0.58474			0
20/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.05584	0.05884			0
20/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.49687	0.50044			0
20/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.08097	0.08454			0
20/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.39270	0.39694			0
20/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.12680	0.13104			0
20/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.05171	0.05481			0
20/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.73581	0.73891			0
20/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.05039	0.05345			0
20/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.74449	0.74755			0
20/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.04910	0.05212			0
20/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.75320	0.75622			0
20/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00296	0.00343			0
20/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67706	1.67753			0
20/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00151	0.00178			0
20/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88561	1.88588			0
20/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00071	0.00086			0
20/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11481	2.11496			0
20/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00007	0.00009			0
20/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80417	2.80419			0
20/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00004	0.00006			0
20/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95414	2.95416			0
20/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
20/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32495	1.32551			0
20/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00775	0.00831			0
20/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
20/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34702	1.34791			0
20/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02832	0.02921			0
20/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
20/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39808	1.39913			0
20/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.06208	0.06313			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
20/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19604	3.19605			0
20/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00024	0.00025			0
20/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.02182	1.02351			0
20/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.17602	0.17771			0
20/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.50813	0.51051			0
20/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.57233	0.57471			0
20/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.50391	0.50629			0
20/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.57811	0.58049			0
20/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.49971	0.50209			0
20/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.58391	0.58629			0
20/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.07625	0.07752			0
20/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.24045	2.24172			0
20/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
20/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.57093	0.57299			0
20/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.75413	0.75619			0
20/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
20/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.72352	0.72533			0
20/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.78312	0.78493			0
20/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.71939	0.72121			0
20/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.78899	0.79081			0
20/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.71528	0.71710			0
20/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.79488	0.79670			0
20/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
20/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.38626	0.39054			0
20/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.13036	0.13464			0
20/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.37989	0.38421			0
20/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.13399	0.13831			0
20/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.37359	0.37794			0
20/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.13769	0.14204			0
20/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
20/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.66598	0.67027			0
20/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.09078	0.09507			0
20/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.07986	0.08409			0
20/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.79466	0.79888			0
20/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.07818	0.08236			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.80298	0.80716			0
20/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.07652	0.08066			0
20/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.81132	0.81546			0
20/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
20/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.61657	0.61955			0
20/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.74367	0.74665			0
20/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.61228	0.61527			0
20/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.74938	0.75237			0
20/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.60802	0.61100			0
20/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.75512	0.75810			0
20/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
20/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.90284	0.90516			0
20/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.02244	1.02476			0
20/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.89856	0.90088			0
20/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.02816	1.03048			0
20/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.89430	0.89661			0
20/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.03390	1.03621			0
20/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
20/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00748	0.00750			0
20/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00028	0.00030			0
20/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00141	0.00146			0
20/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00421	0.00426			0
20/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00010	0.00011			0
20/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01290	0.01291			0
20/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
20/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.01122	0.01247			0
20/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.36492	1.36617			0
20/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.01091	0.01214			0
20/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.37461	1.37584			0
20/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.01062	0.01182			0
20/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.38432	1.38552			0
20/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
20/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.01760	0.01888			0
20/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.46440	0.46568			0
20/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.01669	0.01794			0
20/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.47349	0.47474			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
20/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01583	0.01704			0
20/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.48263	0.48384			0
20/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
20/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.02105	0.02258			0
20/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.54075	0.54228			0
20/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.02013	0.02162			0
20/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.54983	0.55132			0
20/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.01924	0.02069			0
20/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.55894	0.56039			0
20/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
20/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00447	0.00511			0
20/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54707	1.54771			0
20/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00433	0.00496			0
20/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55693	1.55756			0
20/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00420	0.00481			0
20/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56680	1.56741			0
20/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
20/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00003	0.00004			0
20/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30503	0.30504			0
20/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00002	0.00003			0
20/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31502	0.31503			0
20/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00002	0.00002			0
20/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32502	0.32502			0
20/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
20/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
20/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.01482	0.01599			0
20/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.51072	0.51189			0
20/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.01407	0.01520			0
20/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.51996	0.52110			0
20/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.01335	0.01445			0
20/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.52925	0.53035			0
20/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
20/02/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
Futures Open Interest									0.00
Options Open Interest									0.00
Total									0.00