



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 21/02/2020 TO: 21/02/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/02/2020	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
21/02/2020	\$ / R On 28-February-20	14.78	C	Any day expiry	0.19263	0.20087			0
21/02/2020	\$ / R On 28-February-20	14.78	P	Any day expiry	0.07753	0.08577			0
21/02/2020	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
21/02/2020	\$ / R On 02-March-20	13.59	C	Any day expiry	1.31060	1.31061			0
21/02/2020	\$ / R On 02-March-20	13.59	P	Any day expiry	0.00000	0.00001			0
21/02/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
21/02/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
21/02/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
21/02/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
21/02/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
21/02/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86591	1.86591			0
21/02/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00001	0.00001			0
21/02/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73593	1.73594			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/02/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00003	0.00004			0
21/02/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14875	1.14919			0
21/02/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00285	0.00329			0
21/02/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.92581	0.92689			0
21/02/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00991	0.01099			0
21/02/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.57873	0.58174			0
21/02/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.05283	0.05584			0
21/02/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.49326	0.49687			0
21/02/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.07736	0.08097			0
21/02/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.38839	0.39270			0
21/02/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.12249	0.12680			0
21/02/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.04862	0.05171			0
21/02/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.73272	0.73581			0
21/02/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.04734	0.05039			0
21/02/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.74144	0.74449			0
21/02/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.04609	0.04910			0
21/02/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.75019	0.75320			0
21/02/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00253	0.00296			0
21/02/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67663	1.67706			0
21/02/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00126	0.00151			0
21/02/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88536	1.88561			0
21/02/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00057	0.00071			0
21/02/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11467	2.11481			0
21/02/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00005	0.00007			0
21/02/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80415	2.80417			0
21/02/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00003	0.00004			0
21/02/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95413	2.95414			0
21/02/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
21/02/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.32441	1.32495			0
21/02/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00721	0.00775			0
21/02/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
21/02/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.34614	1.34702			0
21/02/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.02744	0.02832			0
21/02/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
21/02/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.39704	1.39808			0
21/02/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.06104	0.06208			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/02/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
21/02/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19602	3.19604			0
21/02/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00022	0.00024			0
21/02/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.02013	1.02182			0
21/02/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.17433	0.17602			0
21/02/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.50574	0.50813			0
21/02/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.56994	0.57233			0
21/02/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.50152	0.50391			0
21/02/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.57572	0.57811			0
21/02/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.49732	0.49971			0
21/02/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.58152	0.58391			0
21/02/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.07498	0.07625			0
21/02/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.23918	2.24045			0
21/02/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
21/02/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.56887	0.57093			0
21/02/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.75207	0.75413			0
21/02/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
21/02/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.72170	0.72352			0
21/02/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.78130	0.78312			0
21/02/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.71757	0.71939			0
21/02/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.78717	0.78899			0
21/02/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.71346	0.71528			0
21/02/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.79306	0.79488			0
21/02/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
21/02/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.38192	0.38626			0
21/02/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.12602	0.13036			0
21/02/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.37551	0.37989			0
21/02/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.12961	0.13399			0
21/02/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.36917	0.37359			0
21/02/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.13327	0.13769			0
21/02/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
21/02/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.66165	0.66598			0
21/02/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.08645	0.09078			0
21/02/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.07563	0.07986			0
21/02/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.79043	0.79466			0
21/02/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.07398	0.07818			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/02/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.79878	0.80298			0
21/02/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.07237	0.07652			0
21/02/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.80717	0.81132			0
21/02/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
21/02/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.61357	0.61657			0
21/02/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.74067	0.74367			0
21/02/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.60928	0.61228			0
21/02/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.74638	0.74938			0
21/02/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.60502	0.60802			0
21/02/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.75212	0.75512			0
21/02/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
21/02/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.90052	0.90284			0
21/02/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.02012	1.02244			0
21/02/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.89624	0.89856			0
21/02/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.02584	1.02816			0
21/02/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.89198	0.89430			0
21/02/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.03158	1.03390			0
21/02/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
21/02/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00746	0.00748			0
21/02/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00026	0.00028			0
21/02/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00137	0.00141			0
21/02/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00417	0.00421			0
21/02/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00009	0.00010			0
21/02/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01289	0.01290			0
21/02/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
21/02/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.01002	0.01122			0
21/02/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.36372	1.36492			0
21/02/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00974	0.01091			0
21/02/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.37344	1.37461			0
21/02/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00946	0.01062			0
21/02/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.38316	1.38432			0
21/02/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
21/02/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.01632	0.01760			0
21/02/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.46312	0.46440			0
21/02/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.01546	0.01669			0
21/02/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.47226	0.47349			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
21/02/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.01463	0.01583			0
21/02/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.48143	0.48263			0
21/02/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
21/02/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.01954	0.02105			0
21/02/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.53924	0.54075			0
21/02/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.01866	0.02013			0
21/02/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.54836	0.54983			0
21/02/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.01781	0.01924			0
21/02/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.55751	0.55894			0
21/02/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
21/02/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00388	0.00447			0
21/02/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54648	1.54707			0
21/02/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00375	0.00433			0
21/02/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55635	1.55693			0
21/02/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00363	0.00420			0
21/02/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56623	1.56680			0
21/02/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
21/02/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00002	0.00003			0
21/02/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30502	0.30503			0
21/02/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00002	0.00002			0
21/02/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31502	0.31502			0
21/02/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00001	0.00002			0
21/02/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32501	0.32502			0
21/02/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
21/02/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
21/02/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.01366	0.01482			0
21/02/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.50956	0.51072			0
21/02/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.01295	0.01407			0
21/02/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.51885	0.51996			0
21/02/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.01226	0.01335			0
21/02/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.52816	0.52925			0
21/02/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
21/02/2020	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