



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

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
03/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
03/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
03/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
03/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
03/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14608	1.14617			0
03/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00018	0.00027			0
03/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91732	0.91778			0
03/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00142	0.00188			0
03/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.54590	0.54876			0
03/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.02000	0.02286			0
03/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.45139	0.45532			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.03549	0.03942			0
03/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.33537	0.34070			0
03/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.06947	0.07480			0
03/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.01626	0.01893			0
03/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.70036	0.70303			0
03/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.01559	0.01819			0
03/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.70969	0.71229			0
03/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.01495	0.01748			0
03/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.71905	0.72158			0
03/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00012	0.00019			0
03/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67422	1.67429			0
03/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00004	0.00006			0
03/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88414	1.88416			0
03/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00001	0.00002			0
03/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11411	2.11412			0
03/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
03/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
03/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
03/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31973	1.32006			0
03/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00253	0.00286			0
03/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
03/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33702	1.33780			0
03/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01832	0.01910			0
03/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
03/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.38574	1.38675			0
03/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04974	0.05075			0
03/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
03/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19591	3.19592			0
03/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00011	0.00012			0
03/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.00125	1.00298			0
03/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.15545	0.15718			0
03/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.47873	0.48124			0
03/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.54293	0.54544			0
03/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.47448	0.47700			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.54868	0.55120			0
03/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.47027	0.47279			0
03/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.55447	0.55699			0
03/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.06136	0.06257			0
03/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.22556	2.22677			0
03/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
03/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.54578	0.54792			0
03/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.72898	0.73112			0
03/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
03/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.70141	0.70328			0
03/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.76101	0.76288			0
03/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.69726	0.69913			0
03/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.76686	0.76873			0
03/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.69314	0.69501			0
03/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.77274	0.77461			0
03/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
03/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.32825	0.33367			0
03/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.07235	0.07777			0
03/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.32121	0.32672			0
03/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.07531	0.08082			0
03/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.31426	0.31984			0
03/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.07836	0.08394			0
03/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
03/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.61247	0.61698			0
03/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.03727	0.04178			0
03/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.02914	0.03322			0
03/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.74394	0.74802			0
03/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.02816	0.03216			0
03/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.75296	0.75696			0
03/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.02722	0.03114			0
03/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.76202	0.76594			0
03/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
03/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.57968	0.58283			0
03/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.70678	0.70993			0
03/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.57538	0.57854			0
03/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.71248	0.71564			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.57112	0.57427			0
03/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.71822	0.72137			0
03/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
03/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.87463	0.87701			0
03/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.99423	0.99661			0
03/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.87034	0.87272			0
03/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.99994	1.00232			0
03/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.86606	0.86845			0
03/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.00566	1.00805			0
03/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
03/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00726	0.00728			0
03/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00006	0.00008			0
03/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00078	0.00084			0
03/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00358	0.00364			0
03/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00001	0.00001			0
03/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01281	0.01281			0
03/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
03/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00118	0.00161			0
03/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35488	1.35531			0
03/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00112	0.00154			0
03/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36482	1.36524			0
03/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00107	0.00147			0
03/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37477	1.37517			0
03/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
03/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00417	0.00506			0
03/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.45097	0.45186			0
03/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00382	0.00466			0
03/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.46062	0.46146			0
03/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00350	0.00429			0
03/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.47030	0.47109			0
03/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
03/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00506	0.00612			0
03/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52476	0.52582			0
03/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00470	0.00571			0
03/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53440	0.53541			0
03/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00436	0.00532			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
03/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54406	0.54502			0
03/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
03/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00025	0.00037			0
03/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54285	1.54297			0
03/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00024	0.00035			0
03/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55284	1.55295			0
03/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00022	0.00034			0
03/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56282	1.56294			0
03/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
03/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
03/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
03/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
03/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
03/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
03/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
03/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00308	0.00381			0
03/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49898	0.49971			0
03/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00283	0.00351			0
03/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50873	0.50941			0
03/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00259	0.00323			0
03/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51849	0.51913			0
03/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
03/03/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			0
<b>Futures Open Interest</b>									<b>0.00</b>
<b>Options Open Interest</b>									<b>0.00</b>
<b>Total</b>									<b>0.00</b>