



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: 09/03/2020 TO: 09/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
09/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			0
09/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			0
09/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			0
09/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			0
09/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14590	1.14594			0
09/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00000	0.00004			0
09/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91597	0.91636			0
09/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00007	0.00046			0
09/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.53102	0.53781			0
09/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.00512	0.01191			0
09/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.42844	0.43964			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.01254	0.02374			0
09/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.30049	0.31856			0
09/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.03459	0.05266			0
09/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00337	0.00897			0
09/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.68747	0.69307			0
09/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00315	0.00852			0
09/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.69725	0.70262			0
09/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00294	0.00809			0
09/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.70704	0.71219			0
09/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00000	0.00002			0
09/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67410	1.67412			0
09/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88410			0
09/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			0
09/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			0
09/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			0
09/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
09/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31822	1.31888			0
09/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00102	0.00168			0
09/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
09/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.33258	1.33475			0
09/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.01388	0.01605			0
09/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
09/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37974	1.38272			0
09/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.04374	0.04672			0
09/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
09/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19587	3.19589			0
09/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00007	0.00009			0
09/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.99075	0.99602			0
09/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.14495	0.15022			0
09/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.46337	0.47111			0
09/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.52757	0.53531			0
09/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.45912	0.46686			0

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09/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.53332	0.54106			0
09/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.45489	0.46264			0
09/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.53909	0.54684			0
09/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.05418	0.05774			0
09/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.21838	2.22194			0
09/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
09/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.53283	0.53934			0
09/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.71603	0.72254			0
09/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
09/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.69010	0.69577			0
09/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.74970	0.75537			0
09/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.68594	0.69163			0
09/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.75554	0.76123			0
09/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.68181	0.68749			0
09/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.76141	0.76709			0
09/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
09/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.29262	0.31114			0
09/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.03672	0.05524			0
09/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.28486	0.30381			0
09/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.03896	0.05791			0
09/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.27719	0.29657			0
09/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.04129	0.06067			0
09/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
09/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.58708	0.59922			0
09/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.01188	0.02402			0
09/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.00769	0.01754			0
09/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.72249	0.73234			0
09/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.00728	0.01683			0
09/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.73208	0.74163			0
09/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.00689	0.01614			0
09/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.74169	0.75094			0
09/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
09/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.56041	0.57012			0
09/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.68751	0.69722			0
09/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.55612	0.56582			0
09/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.69322	0.70292			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.55185	0.56156			0
09/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.69895	0.70866			0
09/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
09/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.86019	0.86744			0
09/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.97979	0.98704			0
09/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.85590	0.86315			0
09/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.98550	0.99275			0
09/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.85162	0.85887			0
09/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.99122	0.99847			0
09/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
09/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00721	0.00723			0
09/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00001	0.00003			0
09/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00040	0.00060			0
09/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00320	0.00340			0
09/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			0
09/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
09/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00004	0.00034			0
09/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35374	1.35404			0
09/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00004	0.00032			0
09/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36374	1.36402			0
09/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00003	0.00030			0
09/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37373	1.37400			0
09/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
09/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00054	0.00195			0
09/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44734	0.44875			0
09/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00047	0.00175			0
09/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45727	0.45855			0
09/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00040	0.00157			0
09/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46720	0.46837			0
09/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
09/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00067	0.00238			0
09/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.52037	0.52208			0
09/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00059	0.00217			0
09/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.53029	0.53187			0
09/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00052	0.00198			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
09/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.54022	0.54168			0
09/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0
09/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00000	0.00005			0
09/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54260	1.54265			0
09/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00000	0.00005			0
09/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55260	1.55265			0
09/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00000	0.00004			0
09/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56260	1.56264			0
09/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
09/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			0
09/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			0
09/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			0
09/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			0
09/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
09/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
09/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00032	0.00133			0
09/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49622	0.49723			0
09/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00028	0.00120			0
09/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50618	0.50710			0
09/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00024	0.00107			0
09/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51614	0.51697			0
09/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
09/03/2020	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