



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: 16/03/2020 TO: 16/03/2020

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
16/03/2020	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			
16/03/2020	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01590	3.01590			
16/03/2020	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96590	1.96590			
16/03/2020	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.86590	1.86590			
16/03/2020	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.73590	1.73590			
16/03/2020	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.14590	1.14590			
16/03/2020	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	0.91590	0.91590			
16/03/2020	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.52590	0.52615			
16/03/2020	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.00000	0.00025			

in
st

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
16/03/2020	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.41590	0.41734			
16/03/2020	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.00000	0.00144			
16/03/2020	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.26590	0.27533			
16/03/2020	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.00000	0.00943			
16/03/2020	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.00000	0.00009			
16/03/2020	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.68410	0.68419			
16/03/2020	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.00000	0.00008			
16/03/2020	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.69410	0.69418			
16/03/2020	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.00000	0.00007			
16/03/2020	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.70410	0.70417			
16/03/2020	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.67410	1.67410			
16/03/2020	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.88410	1.88410			
16/03/2020	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.11410	2.11410			
16/03/2020	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.80410	2.80410			
16/03/2020	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.95410	2.95410			
16/03/2020	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			
16/03/2020	\$ / R On 02-April-20	13.64	C	Any day expiry	1.31738	1.31763			
16/03/2020	\$ / R On 02-April-20	13.64	P	Any day expiry	0.00018	0.00043			
16/03/2020	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			
16/03/2020	\$ / R On 29-April-20	13.69	C	Any day expiry	1.32800	1.32988			
16/03/2020	\$ / R On 29-April-20	13.69	P	Any day expiry	0.00930	0.01118			
16/03/2020	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			
16/03/2020	\$ / R On 02-June-20	13.74	C	Any day expiry	1.37295	1.37583			
16/03/2020	\$ / R On 02-June-20	13.74	P	Any day expiry	0.03695	0.03983			
16/03/2020	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			
16/03/2020	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19584	3.19585			
16/03/2020	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00004	0.00005			
16/03/2020	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	0.97832	0.98367			
16/03/2020	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.13252	0.13787			
16/03/2020	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.44483	0.45286			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
16/03/2020	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.50903	0.51706			
16/03/2020	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.44056	0.44860			
16/03/2020	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.51476	0.52280			
16/03/2020	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.43633	0.44437			
16/03/2020	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.52053	0.52857			
16/03/2020	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.04610	0.04952			
16/03/2020	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.21030	2.21372			
16/03/2020	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			
16/03/2020	\$ / R On 28-July-20	15.37	C	Any day expiry	0.51736	0.52404			
16/03/2020	\$ / R On 28-July-20	15.37	P	Any day expiry	0.70056	0.70724			
16/03/2020	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			
16/03/2020	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.67667	0.68246			
16/03/2020	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.73627	0.74206			
16/03/2020	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.67251	0.67830			
16/03/2020	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.74211	0.74790			
16/03/2020	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.66836	0.67415			
16/03/2020	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.74796	0.75375			
16/03/2020	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			
16/03/2020	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.25590	0.26640			
16/03/2020	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.00000	0.01050			
16/03/2020	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.24590	0.25756			
16/03/2020	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.00000	0.01166			
16/03/2020	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.23590	0.24882			
16/03/2020	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.00000	0.01292			
16/03/2020	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			
16/03/2020	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.57520	0.57624			
16/03/2020	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.00000	0.00104			
16/03/2020	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.00000	0.00041			
16/03/2020	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.71480	0.71521			
16/03/2020	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.00000	0.00036			
16/03/2020	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.72480	0.72516			
16/03/2020	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.00000	0.00033			
16/03/2020	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.73480	0.73513			
16/03/2020	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			
16/03/2020	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.53715	0.54723			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Ope Intere
16/03/2020	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.66425	0.67433			
16/03/2020	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.53286	0.54294			
16/03/2020	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.66996	0.68004			
16/03/2020	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.52859	0.53867			
16/03/2020	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.67569	0.68577			
16/03/2020	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			
16/03/2020	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	0.84306	0.85044			
16/03/2020	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	0.96266	0.97004			
16/03/2020	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	0.83876	0.84615			
16/03/2020	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	0.96836	0.97575			
16/03/2020	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	0.83448	0.84186			
16/03/2020	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	0.97408	0.98146			
16/03/2020	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			
16/03/2020	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00720	0.00720			
16/03/2020	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00000	0.00011			
16/03/2020	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00280	0.00291			
16/03/2020	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01280	0.01280			
16/03/2020	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			
16/03/2020	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.35370	1.35370			
16/03/2020	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.36370	1.36370			
16/03/2020	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.37370	1.37370			
16/03/2020	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			
16/03/2020	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.44680	0.44680			
16/03/2020	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.45680	0.45680			
16/03/2020	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.46680	0.46680			
16/03/2020	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			
16/03/2020	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.00000	0.00001			

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
16/03/2020	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.51970	0.51971			
16/03/2020	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.52970	0.52970			
16/03/2020	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.53970	0.53970			
16/03/2020	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			
16/03/2020	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.54260	1.54260			
16/03/2020	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.55260	1.55260			
16/03/2020	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.56260	1.56260			
16/03/2020	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			
16/03/2020	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30500	0.30500			
16/03/2020	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31500	0.31500			
16/03/2020	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32500	0.32500			
16/03/2020	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			
16/03/2020	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			
16/03/2020	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.49590	0.49590			
16/03/2020	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.50590	0.50590			
16/03/2020	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.00000	0.00000			
16/03/2020	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.51590	0.51590			
16/03/2020	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			
16/03/2020	QUANTO € / \$ On 16-March-20			Foreign Exchange Future	1.14540	1.14540			
Futures Open Interest									0.0
Options Open Interest									0.0
Total									0.0