



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 MONTHLY STATISTICS

FROM: 24/12/2019 TO: 24/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/12/2019	\$ / R On 31 December 2019			Any day expiry	14.78540			14.78540	0
24/12/2019	\$ / R On 31 December 2019	17.44	C	Any day expiry	0.00000			0.00000	0
24/12/2019	\$ / R On 31 December 2019	17.05	C	Any day expiry	0.00000			0.00000	0
24/12/2019	\$ / R On 31 December 2019	16.21	C	Any day expiry	0.00001			0.00002	0
24/12/2019	\$ / R On 31 December 2019	14.25	C	Any day expiry	0.53943			0.54116	0
24/12/2019	\$ / R On 31 December 2019	14.20	C	Any day expiry	0.58788			0.58913	0
24/12/2019	\$ / R On 31 December 2019	13.00	C	Any day expiry	1.78540			1.78540	0
24/12/2019	\$ / R On 31 December 2019	13.00	P	Any day expiry	0.00000			0.00000	0
24/12/2019	\$ / R On 31 December 2019	14.25	P	Any day expiry	0.00403			0.00576	0
24/12/2019	\$ / R On 31 December 2019	17.05	P	Any day expiry	2.26460			2.26460	0
24/12/2019	\$ / R On 31 December 2019	14.20	P	Any day expiry	0.00248			0.00373	0
24/12/2019	\$ / R On 31 December 2019	17.44	P	Any day expiry	2.65460			2.65460	0
24/12/2019	\$ / R On 31 December 2019	16.21	P	Any day expiry	1.42461			1.42462	0
24/12/2019	\$ / R On 02 January 2020			Any day expiry	14.78910			14.78910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Spot Rate	ZAR Converted Amount	Previous Day's Closing Price	Open Interest
24/12/2019	\$ / R On 02 January 2020	13.49	C	Any day expiry	1.29910			1.29910	0
24/12/2019	\$ / R On 02 January 2020	13.49	P	Any day expiry	0.00000			0.00000	0
24/12/2019	\$ / R On 31 January 2020			Any day expiry	14.84240			14.84240	0
24/12/2019	\$ / R On 31 January 2020	13.54	C	Any day expiry	1.30763			1.30808	0
24/12/2019	\$ / R On 31 January 2020	13.54	P	Any day expiry	0.00523			0.00568	0
24/12/2019	\$ / R On 28 February 2020			Any day expiry	14.89510			14.89510	0
24/12/2019	\$ / R On 28 February 2020	14.78	C	Any day expiry	0.44972			0.45264	0
24/12/2019	\$ / R On 28 February 2020	14.78	P	Any day expiry	0.33462			0.33754	0
24/12/2019	\$ / R On 02 March 2020			Any day expiry	14.90060			14.90060	0
24/12/2019	\$ / R On 02 March 2020	13.59	C	Any day expiry	1.33700			1.33784	0
24/12/2019	\$ / R On 02 March 2020	13.59	P	Any day expiry	0.02640			0.02724	0
24/12/2019	\$ / R On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
24/12/2019	\$ / R On 16 March 2020	13.06	C	Foreign Exchange Future	1.87274			1.87302	0
24/12/2019	\$ / R On 16 March 2020	14.51	C	Foreign Exchange Future	0.66274			0.66509	0
24/12/2019	\$ / R On 16 March 2020	11.91	C	Foreign Exchange Future	3.01591			3.01592	0
24/12/2019	\$ / R On 16 March 2020	16.81	C	Foreign Exchange Future	0.05341			0.05469	0
24/12/2019	\$ / R On 16 March 2020	14.40	C	Foreign Exchange Future	0.73152			0.73373	0
24/12/2019	\$ / R On 16 March 2020	17.73	C	Foreign Exchange Future	0.01782			0.01845	0
24/12/2019	\$ / R On 16 March 2020	15.63	C	Foreign Exchange Future	0.20966			0.21211	0
24/12/2019	\$ / R On 16 March 2020	15.61	C	Foreign Exchange Future	0.21440			0.21686	0
24/12/2019	\$ / R On 16 March 2020	15.62	C	Foreign Exchange Future	0.21202			0.21447	0
24/12/2019	\$ / R On 16 March 2020	17.88	C	Foreign Exchange Future	0.01494			0.01550	0
24/12/2019	\$ / R On 16 March 2020	12.96	C	Foreign Exchange Future	1.97053			1.97073	0
24/12/2019	\$ / R On 16 March 2020	17.04	C	Foreign Exchange Future	0.04054			0.04163	0
24/12/2019	\$ / R On 16 March 2020	13.78	C	Foreign Exchange Future	1.20520			1.20641	0
24/12/2019	\$ / R On 16 March 2020	14.66	C	Foreign Exchange Future	0.57651			0.57902	0
24/12/2019	\$ / R On 16 March 2020	13.19	C	Foreign Exchange Future	1.74689			1.74728	0
24/12/2019	\$ / R On 16 March 2020	16.60	C	Foreign Exchange Future	0.06866			0.07015	0
24/12/2019	\$ / R On 16 March 2020	14.01	C	Foreign Exchange Future	1.01420			1.01578	0
24/12/2019	\$ / R On 16 March 2020	17.73	P	Foreign Exchange Future	2.82192			2.82255	0
24/12/2019	\$ / R On 16 March 2020	15.63	P	Foreign Exchange Future	0.91376			0.91621	0
24/12/2019	\$ / R On 16 March 2020	16.81	P	Foreign Exchange Future	1.93751			1.93879	0
24/12/2019	\$ / R On 16 March 2020	14.40	P	Foreign Exchange Future	0.20562			0.20783	0
24/12/2019	\$ / R On 16 March 2020	14.66	P	Foreign Exchange Future	0.31061			0.31312	0
24/12/2019	\$ / R On 16 March 2020	17.04	P	Foreign Exchange Future	2.15464			2.15573	0

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24/12/2019	\$ / R On 16 March 2020	13.78	P	Foreign Exchange Future	0.05930			0.06051	0
24/12/2019	\$ / R On 16 March 2020	17.88	P	Foreign Exchange Future	2.96904			2.96960	0
24/12/2019	\$ / R On 16 March 2020	12.96	P	Foreign Exchange Future	0.00463			0.00483	0
24/12/2019	\$ / R On 16 March 2020	15.62	P	Foreign Exchange Future	0.90612			0.90857	0
24/12/2019	\$ / R On 16 March 2020	13.19	P	Foreign Exchange Future	0.01099			0.01138	0
24/12/2019	\$ / R On 16 March 2020	14.51	P	Foreign Exchange Future	0.24684			0.24919	0
24/12/2019	\$ / R On 16 March 2020	16.60	P	Foreign Exchange Future	1.74276			1.74425	0
24/12/2019	\$ / R On 16 March 2020	14.01	P	Foreign Exchange Future	0.09830			0.09988	0
24/12/2019	\$ / R On 16 March 2020	11.91	P	Foreign Exchange Future	0.00001			0.00002	0
24/12/2019	\$ / R On 16 March 2020	15.61	P	Foreign Exchange Future	0.89850			0.90096	0
24/12/2019	\$ / R On 16 March 2020	13.06	P	Foreign Exchange Future	0.00684			0.00712	0
24/12/2019	\$ / R On 02 April 2020			Any day expiry	14.95720			14.95720	0
24/12/2019	\$ / R On 02 April 2020	13.64	C	Any day expiry	1.37381			1.37482	0
24/12/2019	\$ / R On 02 April 2020	13.64	P	Any day expiry	0.05661			0.05762	0
24/12/2019	\$ / R On 29 April 2020			Any day expiry	15.00870			15.00870	0
24/12/2019	\$ / R On 29 April 2020	13.69	C	Any day expiry	1.40533			1.40640	0
24/12/2019	\$ / R On 29 April 2020	13.69	P	Any day expiry	0.08663			0.08770	0
24/12/2019	\$ / R On 02 June 2020			Any day expiry	15.07600			15.07600	0
24/12/2019	\$ / R On 02 June 2020	13.74	C	Any day expiry	1.46045			1.46154	0
24/12/2019	\$ / R On 02 June 2020	13.74	P	Any day expiry	0.12445			0.12554	0
24/12/2019	\$ / R On 12 June 2020			Foreign Exchange Future	15.09580			15.09580	0
24/12/2019	\$ / R On 12 June 2020	17.26	C	Foreign Exchange Future	0.15360			0.15497	0
24/12/2019	\$ / R On 12 June 2020	15.17	C	Foreign Exchange Future	0.62797			0.62991	0
24/12/2019	\$ / R On 12 June 2020	11.90	C	Foreign Exchange Future	3.19793			3.19799	0
24/12/2019	\$ / R On 12 June 2020	14.25	C	Foreign Exchange Future	1.11381			1.11530	0
24/12/2019	\$ / R On 12 June 2020	15.16	C	Foreign Exchange Future	0.63210			0.63403	0
24/12/2019	\$ / R On 12 June 2020	15.18	C	Foreign Exchange Future	0.62386			0.62580	0
24/12/2019	\$ / R On 12 June 2020	15.16	P	Foreign Exchange Future	0.69630			0.69823	0
24/12/2019	\$ / R On 12 June 2020	11.90	P	Foreign Exchange Future	0.00213			0.00219	0
24/12/2019	\$ / R On 12 June 2020	15.18	P	Foreign Exchange Future	0.70806			0.71000	0
24/12/2019	\$ / R On 12 June 2020	15.17	P	Foreign Exchange Future	0.70217			0.70411	0
24/12/2019	\$ / R On 12 June 2020	17.26	P	Foreign Exchange Future	2.31780			2.31917	0
24/12/2019	\$ / R On 12 June 2020	14.25	P	Foreign Exchange Future	0.26801			0.26950	0
24/12/2019	\$ / R On 28 July 2020			Any day expiry	15.18680			15.18680	0
24/12/2019	\$ / R On 28 July 2020	15.37	C	Any day expiry	0.68100			0.68276	0

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24/12/2019	\$ / R On 28 July 2020	15.37	P	Any day expiry	0.86420			0.86596	0
24/12/2019	\$ / R On 14 September 2020			Foreign Exchange Future	15.28040			15.28040	0
24/12/2019	\$ / R On 14 September 2020	15.34	C	Foreign Exchange Future	0.82231			0.82391	0
24/12/2019	\$ / R On 14 September 2020	15.36	C	Foreign Exchange Future	0.81423			0.81583	0
24/12/2019	\$ / R On 14 September 2020	15.35	C	Foreign Exchange Future	0.81826			0.81986	0
24/12/2019	\$ / R On 14 September 2020	15.34	P	Foreign Exchange Future	0.88191			0.88351	0
24/12/2019	\$ / R On 14 September 2020	15.36	P	Foreign Exchange Future	0.89383			0.89543	0
24/12/2019	\$ / R On 14 September 2020	15.35	P	Foreign Exchange Future	0.88786			0.88946	0
24/12/2019	\$ / R MAXI On 16 March 2020			Foreign Exchange Future	14.92590			14.92590	0
24/12/2019	\$ / R MAXI On 16 March 2020	14.69	C	Foreign Exchange Future	0.56030			0.56284	0
24/12/2019	\$ / R MAXI On 16 March 2020	14.68	C	Foreign Exchange Future	0.56567			0.56819	0
24/12/2019	\$ / R MAXI On 16 March 2020	14.67	C	Foreign Exchange Future	0.57107			0.57359	0
24/12/2019	\$ / R MAXI On 16 March 2020	14.67	P	Foreign Exchange Future	0.31517			0.31769	0
24/12/2019	\$ / R MAXI On 16 March 2020	14.69	P	Foreign Exchange Future	0.32440			0.32694	0
24/12/2019	\$ / R MAXI On 16 March 2020	14.68	P	Foreign Exchange Future	0.31977			0.32229	0
24/12/2019	£ / R On 16 March 2020			Foreign Exchange Future	19.57520			19.57520	0
24/12/2019	£ / R On 16 March 2020	20.29	C	Foreign Exchange Future	0.28912			0.29219	0
24/12/2019	£ / R On 16 March 2020	20.31	C	Foreign Exchange Future	0.28362			0.28668	0
24/12/2019	£ / R On 16 March 2020	20.30	C	Foreign Exchange Future	0.28636			0.28942	0
24/12/2019	£ / R On 16 March 2020	19.00	C	Foreign Exchange Future	0.86962			0.87254	0
24/12/2019	£ / R On 16 March 2020	20.31	P	Foreign Exchange Future	1.01842			1.02148	0
24/12/2019	£ / R On 16 March 2020	20.30	P	Foreign Exchange Future	1.01116			1.01422	0
24/12/2019	£ / R On 16 March 2020	19.00	P	Foreign Exchange Future	0.29442			0.29734	0
24/12/2019	£ / R On 16 March 2020	20.29	P	Foreign Exchange Future	1.00392			1.00699	0
24/12/2019	£ / R On 12 June 2020			Foreign Exchange Future	19.86290			19.86290	0
24/12/2019	£ / R On 12 June 2020	20.00	C	Foreign Exchange Future	0.76793			0.77036	0
24/12/2019	£ / R On 12 June 2020	19.99	C	Foreign Exchange Future	0.77218			0.77461	0
24/12/2019	£ / R On 12 June 2020	20.01	C	Foreign Exchange Future	0.76370			0.76613	0
24/12/2019	£ / R On 12 June 2020	19.99	P	Foreign Exchange Future	0.89928			0.90171	0
24/12/2019	£ / R On 12 June 2020	20.00	P	Foreign Exchange Future	0.90503			0.90746	0
24/12/2019	£ / R On 12 June 2020	20.01	P	Foreign Exchange Future	0.91080			0.91323	0
24/12/2019	£ / R On 14 September 2020			Foreign Exchange Future	20.17040			20.17040	0
24/12/2019	£ / R On 14 September 2020	20.31	C	Foreign Exchange Future	1.02045			1.02250	0

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24/12/2019	£ / R On 14 September 2020	20.30	C	Foreign Exchange Future	1.02468			1.02673	0
24/12/2019	£ / R On 14 September 2020	20.29	C	Foreign Exchange Future	1.02892			1.03096	0
24/12/2019	£ / R On 14 September 2020	20.30	P	Foreign Exchange Future	1.15428			1.15633	0
24/12/2019	£ / R On 14 September 2020	20.29	P	Foreign Exchange Future	1.14852			1.15056	0
24/12/2019	£ / R On 14 September 2020	20.31	P	Foreign Exchange Future	1.16005			1.16210	0
24/12/2019	¥ / R On 16 March 2020			Foreign Exchange Future	0.13720			0.13720	0
24/12/2019	¥ / R On 16 March 2020	0.14	C	Foreign Exchange Future	0.00342			0.00345	0
24/12/2019	¥ / R On 16 March 2020	0.15	C	Foreign Exchange Future	0.00110			0.00112	0
24/12/2019	¥ / R On 16 March 2020	0.13	C	Foreign Exchange Future	0.00869			0.00871	0
24/12/2019	¥ / R On 16 March 2020	0.13	P	Foreign Exchange Future	0.00149			0.00151	0
24/12/2019	¥ / R On 16 March 2020	0.14	P	Foreign Exchange Future	0.00622			0.00625	0
24/12/2019	¥ / R On 16 March 2020	0.15	P	Foreign Exchange Future	0.01390			0.01392	0
24/12/2019	€ / R On 10 February 2020			Any day expiry	16.97740			16.97740	0
24/12/2019	€ / R On 10 February 2020	17.07	C	Any day expiry	0.31846			0.32220	0
24/12/2019	€ / R On 10 February 2020	16.65	C	Any day expiry	0.53414			0.53748	0
24/12/2019	€ / R On 10 February 2020	17.00	C	Any day expiry	0.34885			0.35258	0
24/12/2019	€ / R On 10 February 2020	16.91	C	Any day expiry	0.39114			0.39482	0
24/12/2019	€ / R On 10 February 2020	16.65	P	Any day expiry	0.20674			0.21008	0
24/12/2019	€ / R On 10 February 2020	16.91	P	Any day expiry	0.32374			0.32742	0
24/12/2019	€ / R On 10 February 2020	17.00	P	Any day expiry	0.37145			0.37518	0
24/12/2019	€ / R On 10 February 2020	17.07	P	Any day expiry	0.41105			0.41480	0
24/12/2019	€ / R On 16 March 2020			Foreign Exchange Future	17.09630			17.09630	0
24/12/2019	€ / R On 16 March 2020	18.47	C	Foreign Exchange Future	0.11691			0.11894	0
24/12/2019	€ / R On 16 March 2020	18.46	C	Foreign Exchange Future	0.11818			0.12022	0
24/12/2019	€ / R On 16 March 2020	18.45	C	Foreign Exchange Future	0.11947			0.12152	0
24/12/2019	€ / R On 16 March 2020	18.46	P	Foreign Exchange Future	1.48188			1.48392	0
24/12/2019	€ / R On 16 March 2020	18.45	P	Foreign Exchange Future	1.47317			1.47522	0
24/12/2019	€ / R On 16 March 2020	18.47	P	Foreign Exchange Future	1.49061			1.49264	0
24/12/2019	AU\$ / R On 16 March 2020			Foreign Exchange Future	10.60320			10.60320	0
24/12/2019	AU\$ / R On 16 March 2020	11.07	C	Foreign Exchange Future	0.08963			0.09083	0
24/12/2019	AU\$ / R On 16 March 2020	11.06	C	Foreign Exchange Future	0.09166			0.09287	0
24/12/2019	AU\$ / R On 16 March 2020	11.05	C	Foreign Exchange Future	0.09372			0.09494	0

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24/12/2019	AU\$ / R On 16 March 2020	11.06	P	Foreign Exchange Future	0.54846			0.54967	0
24/12/2019	AU\$ / R On 16 March 2020	11.05	P	Foreign Exchange Future	0.54052			0.54174	0
24/12/2019	AU\$ / R On 16 March 2020	11.07	P	Foreign Exchange Future	0.55643			0.55763	0
24/12/2019	CAD/ R On 16 March 2020			Foreign Exchange Future	11.16030			11.16030	0
24/12/2019	CAD/ R On 16 March 2020	11.68	C	Foreign Exchange Future	0.11085			0.11229	0
24/12/2019	CAD/ R On 16 March 2020	11.70	C	Foreign Exchange Future	0.10672			0.10814	0
24/12/2019	CAD/ R On 16 March 2020	11.69	C	Foreign Exchange Future	0.10877			0.11019	0
24/12/2019	CAD/ R On 16 March 2020	11.69	P	Foreign Exchange Future	0.63847			0.63989	0
24/12/2019	CAD/ R On 16 March 2020	11.70	P	Foreign Exchange Future	0.64642			0.64784	0
24/12/2019	CAD/ R On 16 March 2020	11.68	P	Foreign Exchange Future	0.63055			0.63199	0
24/12/2019	CHF / R On 16 March 2020			Foreign Exchange Future	15.07740			15.07740	0
24/12/2019	CHF / R On 16 March 2020	16.63	C	Foreign Exchange Future	0.07928			0.08090	0
24/12/2019	CHF / R On 16 March 2020	16.64	C	Foreign Exchange Future	0.07833			0.07993	0
24/12/2019	CHF / R On 16 March 2020	16.62	C	Foreign Exchange Future	0.08025			0.08187	0
24/12/2019	CHF / R On 16 March 2020	16.62	P	Foreign Exchange Future	1.62285			1.62447	0
24/12/2019	CHF / R On 16 March 2020	16.63	P	Foreign Exchange Future	1.63188			1.63350	0
24/12/2019	CHF / R On 16 March 2020	16.64	P	Foreign Exchange Future	1.64093			1.64253	0
24/12/2019	DKK / R On 16 March 2020			Foreign Exchange Future	2.29500			2.29500	0
24/12/2019	DKK / R On 16 March 2020	2.62	C	Foreign Exchange Future	0.00278			0.00287	0
24/12/2019	DKK / R On 16 March 2020	2.61	C	Foreign Exchange Future	0.00309			0.00319	0
24/12/2019	DKK / R On 16 March 2020	2.60	C	Foreign Exchange Future	0.00344			0.00354	0
24/12/2019	DKK / R On 16 March 2020	2.61	P	Foreign Exchange Future	0.31809			0.31819	0
24/12/2019	DKK / R On 16 March 2020	2.60	P	Foreign Exchange Future	0.30844			0.30854	0
24/12/2019	DKK / R On 16 March 2020	2.62	P	Foreign Exchange Future	0.32778			0.32787	0
24/12/2019	KES / R On 16 March 2020			Foreign Exchange Future	0.13910			0.13910	0
24/12/2019	NZ\$ / R On 16 March 2020			Foreign Exchange Future	10.01410			10.01410	0
24/12/2019	NZ\$ / R On 16 March 2020	10.53	C	Foreign Exchange Future	0.08469			0.08588	0
24/12/2019	NZ\$ / R On 16 March 2020	10.52	C	Foreign Exchange Future	0.08655			0.08775	0
24/12/2019	NZ\$ / R On 16 March 2020	10.51	C	Foreign Exchange Future	0.08845			0.08966	0
24/12/2019	NZ\$ / R On 16 March 2020	10.51	P	Foreign Exchange Future	0.58435			0.58556	0
24/12/2019	NZ\$ / R On 16 March 2020	10.53	P	Foreign Exchange Future	0.60059			0.60178	0

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24/12/2019	NZ\$ / R On 16 March 2020	10.52	P	Foreign Exchange Future	0.59245			0.59365	0
24/12/2019	QUANTO £ / \$ On 16 March 2020			Foreign Exchange Future	1.31150			1.31150	0
24/12/2019	QUANTO € / \$ On 16 March 2020			Foreign Exchange Future	1.14540			1.14540	0
Future Open Interest									0.00
Option Open Interest									0.00
Grand Total									0.00