



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: 30/12/2019 TO: 30/12/2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/12/2019	\$ / R On 02-January-20			Any day expiry	14.78910	14.78910			0
30/12/2019	\$ / R On 31-December-19	13.00	C	Any day expiry	1.78540	1.78540			0
30/12/2019	\$ / R On 31-December-19	13.00	P	Any day expiry	0.00000	0.00000			0
30/12/2019	\$ / R On 02-January-20	13.49	C	Any day expiry	1.29910	1.29910			0
30/12/2019	\$ / R On 02-January-20	13.49	P	Any day expiry	0.00000	0.00000			0
30/12/2019	\$ / R On 31-December-19	14.20	C	Any day expiry	0.58540	0.58568			0
30/12/2019	\$ / R On 31-December-19	14.20	P	Any day expiry	0.00000	0.00028			0
30/12/2019	\$ / R On 31-December-19	14.25	C	Any day expiry	0.53540	0.53600			0
30/12/2019	\$ / R On 31-December-19	14.25	P	Any day expiry	0.00000	0.00060			0
30/12/2019	\$ / R On 31-December-19	16.21	C	Any day expiry	0.00000	0.00000			0
30/12/2019	\$ / R On 31-December-19	16.21	P	Any day expiry	1.42460	1.42460			0
30/12/2019	\$ / R On 31-December-19	17.05	C	Any day expiry	0.00000	0.00000			0
30/12/2019	\$ / R On 31-December-19	17.05	P	Any day expiry	2.26460	2.26460			0
30/12/2019	\$ / R On 31-December-19	17.44	C	Any day expiry	0.00000	0.00000			0
30/12/2019	\$ / R On 31-December-19	17.44	P	Any day expiry	2.65460	2.65460			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/12/2019	\$ / R On 31-January-20			Any day expiry	14.84240	14.84240			0
30/12/2019	\$ / R On 31-January-20	13.54	C	Any day expiry	1.30531	1.30638			0
30/12/2019	\$ / R On 31-January-20	13.54	P	Any day expiry	0.00291	0.00398			0
30/12/2019	\$ / R On 28-February-20			Any day expiry	14.89510	14.89510			0
30/12/2019	\$ / R On 28-February-20	14.78	C	Any day expiry	0.43173	0.44083			0
30/12/2019	\$ / R On 28-February-20	14.78	P	Any day expiry	0.31663	0.32573			0
30/12/2019	\$ / R On 02-March-20			Any day expiry	14.90060	14.90060			0
30/12/2019	\$ / R On 02-March-20	13.59	C	Any day expiry	1.33211	1.33452			0
30/12/2019	\$ / R On 02-March-20	13.59	P	Any day expiry	0.02151	0.02392			0
30/12/2019	\$ / R On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
30/12/2019	\$ / R On 16-March-20	11.91	C	Foreign Exchange Future	3.01591	3.01591			0
30/12/2019	\$ / R On 16-March-20	11.91	P	Foreign Exchange Future	0.00001	0.00001			0
30/12/2019	\$ / R On 16-March-20	12.96	C	Foreign Exchange Future	1.96941	1.96995			0
30/12/2019	\$ / R On 16-March-20	12.96	P	Foreign Exchange Future	0.00351	0.00405			0
30/12/2019	\$ / R On 16-March-20	13.06	C	Foreign Exchange Future	1.87122	1.87196			0
30/12/2019	\$ / R On 16-March-20	13.06	P	Foreign Exchange Future	0.00532	0.00606			0
30/12/2019	\$ / R On 16-March-20	13.19	C	Foreign Exchange Future	1.74468	1.74576			0
30/12/2019	\$ / R On 16-March-20	13.19	P	Foreign Exchange Future	0.00878	0.00986			0
30/12/2019	\$ / R On 16-March-20	13.78	C	Foreign Exchange Future	1.19806	1.20162			0
30/12/2019	\$ / R On 16-March-20	13.78	P	Foreign Exchange Future	0.05216	0.05572			0
30/12/2019	\$ / R On 16-March-20	14.01	C	Foreign Exchange Future	1.00465	1.00943			0
30/12/2019	\$ / R On 16-March-20	14.01	P	Foreign Exchange Future	0.08874	0.09353			0
30/12/2019	\$ / R On 16-March-20	14.40	C	Foreign Exchange Future	0.71807	0.72484			0
30/12/2019	\$ / R On 16-March-20	14.40	P	Foreign Exchange Future	0.19217	0.19894			0
30/12/2019	\$ / R On 16-March-20	14.51	C	Foreign Exchange Future	0.64838	0.65562			0
30/12/2019	\$ / R On 16-March-20	14.51	P	Foreign Exchange Future	0.23248	0.23972			0
30/12/2019	\$ / R On 16-March-20	14.66	C	Foreign Exchange Future	0.56115	0.56890			0
30/12/2019	\$ / R On 16-March-20	14.66	P	Foreign Exchange Future	0.29525	0.30300			0
30/12/2019	\$ / R On 16-March-20	15.61	C	Foreign Exchange Future	0.19942	0.20696			0
30/12/2019	\$ / R On 16-March-20	15.61	P	Foreign Exchange Future	0.88352	0.89106			0
30/12/2019	\$ / R On 16-March-20	15.62	C	Foreign Exchange Future	0.19709	0.20460			0
30/12/2019	\$ / R On 16-March-20	15.62	P	Foreign Exchange Future	0.89119	0.89870			0
30/12/2019	\$ / R On 16-March-20	15.63	C	Foreign Exchange Future	0.19478	0.20227			0
30/12/2019	\$ / R On 16-March-20	15.63	P	Foreign Exchange Future	0.89888	0.90637			0
30/12/2019	\$ / R On 16-March-20	16.60	C	Foreign Exchange Future	0.05983	0.06422			0
30/12/2019	\$ / R On 16-March-20	16.60	P	Foreign Exchange Future	1.73393	1.73832			0
30/12/2019	\$ / R On 16-March-20	16.81	C	Foreign Exchange Future	0.04583	0.04958			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/12/2019	\$ / R On 16-March-20	16.81	P	Foreign Exchange Future	1.92993	1.93369			0
30/12/2019	\$ / R On 16-March-20	17.04	C	Foreign Exchange Future	0.03419	0.03733			0
30/12/2019	\$ / R On 16-March-20	17.04	P	Foreign Exchange Future	2.14829	2.15143			0
30/12/2019	\$ / R On 16-March-20	17.73	C	Foreign Exchange Future	0.01425	0.01599			0
30/12/2019	\$ / R On 16-March-20	17.73	P	Foreign Exchange Future	2.81835	2.82009			0
30/12/2019	\$ / R On 16-March-20	17.88	C	Foreign Exchange Future	0.01181	0.01333			0
30/12/2019	\$ / R On 16-March-20	17.88	P	Foreign Exchange Future	2.96591	2.96743			0
30/12/2019	\$ / R On 02-April-20			Any day expiry	14.95720	14.95720			0
30/12/2019	\$ / R On 02-April-20	13.64	C	Any day expiry	1.36784	1.37081			0
30/12/2019	\$ / R On 02-April-20	13.64	P	Any day expiry	0.05064	0.05361			0
30/12/2019	\$ / R On 29-April-20			Any day expiry	15.00870	15.00870			0
30/12/2019	\$ / R On 29-April-20	13.69	C	Any day expiry	1.39895	1.40214			0
30/12/2019	\$ / R On 29-April-20	13.69	P	Any day expiry	0.08025	0.08344			0
30/12/2019	\$ / R On 02-June-20			Any day expiry	15.07600	15.07600			0
30/12/2019	\$ / R On 02-June-20	13.74	C	Any day expiry	1.45395	1.45720			0
30/12/2019	\$ / R On 02-June-20	13.74	P	Any day expiry	0.11795	0.12120			0
30/12/2019	\$ / R On 12-June-20			Foreign Exchange Future	15.09580	15.09580			0
30/12/2019	\$ / R On 12-June-20	11.90	C	Foreign Exchange Future	3.19761	3.19777			0
30/12/2019	\$ / R On 12-June-20	11.90	P	Foreign Exchange Future	0.00181	0.00197			0
30/12/2019	\$ / R On 12-June-20	14.25	C	Foreign Exchange Future	1.10481	1.10933			0
30/12/2019	\$ / R On 12-June-20	14.25	P	Foreign Exchange Future	0.25901	0.26353			0
30/12/2019	\$ / R On 12-June-20	15.16	C	Foreign Exchange Future	0.62037	0.62626			0
30/12/2019	\$ / R On 12-June-20	15.16	P	Foreign Exchange Future	0.68457	0.69046			0
30/12/2019	\$ / R On 12-June-20	15.17	C	Foreign Exchange Future	0.61623	0.62213			0
30/12/2019	\$ / R On 12-June-20	15.17	P	Foreign Exchange Future	0.69043	0.69633			0
30/12/2019	\$ / R On 12-June-20	15.18	C	Foreign Exchange Future	0.61211	0.61801			0
30/12/2019	\$ / R On 12-June-20	15.18	P	Foreign Exchange Future	0.69631	0.70221			0
30/12/2019	\$ / R On 12-June-20	17.26	C	Foreign Exchange Future	0.14539	0.14949			0
30/12/2019	\$ / R On 12-June-20	17.26	P	Foreign Exchange Future	2.30959	2.31369			0
30/12/2019	\$ / R On 28-July-20			Any day expiry	15.18680	15.18680			0
30/12/2019	\$ / R On 28-July-20	15.37	C	Any day expiry	0.67035	0.67569			0
30/12/2019	\$ / R On 28-July-20	15.37	P	Any day expiry	0.85355	0.85889			0
30/12/2019	\$ / R On 14-September-20			Foreign Exchange Future	15.28040	15.28040			0
30/12/2019	\$ / R On 14-September-20	15.34	C	Foreign Exchange Future	0.81263	0.81748			0
30/12/2019	\$ / R On 14-September-20	15.34	P	Foreign Exchange Future	0.87223	0.87708			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/12/2019	\$ / R On 14-September-20	15.35	C	Foreign Exchange Future	0.80857	0.81343			0
30/12/2019	\$ / R On 14-September-20	15.35	P	Foreign Exchange Future	0.87817	0.88303			0
30/12/2019	\$ / R On 14-September-20	15.36	C	Foreign Exchange Future	0.80453	0.80939			0
30/12/2019	\$ / R On 14-September-20	15.36	P	Foreign Exchange Future	0.88413	0.88899			0
30/12/2019	\$ / R MAXI On 16-March-20			Foreign Exchange Future	14.92590	14.92590			0
30/12/2019	\$ / R MAXI On 16-March-20	14.67	C	Foreign Exchange Future	0.55566	0.56343			0
30/12/2019	\$ / R MAXI On 16-March-20	14.67	P	Foreign Exchange Future	0.29976	0.30753			0
30/12/2019	\$ / R MAXI On 16-March-20	14.68	C	Foreign Exchange Future	0.55020	0.55800			0
30/12/2019	\$ / R MAXI On 16-March-20	14.68	P	Foreign Exchange Future	0.30430	0.31210			0
30/12/2019	\$ / R MAXI On 16-March-20	14.69	C	Foreign Exchange Future	0.54479	0.55261			0
30/12/2019	\$ / R MAXI On 16-March-20	14.69	P	Foreign Exchange Future	0.30889	0.31671			0
30/12/2019	£ / R On 16-March-20			Foreign Exchange Future	19.57520	19.57520			0
30/12/2019	£ / R On 16-March-20	19.00	C	Foreign Exchange Future	0.85178	0.86077			0
30/12/2019	£ / R On 16-March-20	19.00	P	Foreign Exchange Future	0.27658	0.28557			0
30/12/2019	£ / R On 16-March-20	20.29	C	Foreign Exchange Future	0.27039	0.27982			0
30/12/2019	£ / R On 16-March-20	20.29	P	Foreign Exchange Future	0.98519	0.99462			0
30/12/2019	£ / R On 16-March-20	20.30	C	Foreign Exchange Future	0.26768	0.27709			0
30/12/2019	£ / R On 16-March-20	20.30	P	Foreign Exchange Future	0.99248	1.00189			0
30/12/2019	£ / R On 16-March-20	20.31	C	Foreign Exchange Future	0.26500	0.27437			0
30/12/2019	£ / R On 16-March-20	20.31	P	Foreign Exchange Future	0.99980	1.00917			0
30/12/2019	£ / R On 12-June-20			Foreign Exchange Future	19.86290	19.86290			0
30/12/2019	£ / R On 12-June-20	19.99	C	Foreign Exchange Future	0.75746	0.76485			0
30/12/2019	£ / R On 12-June-20	19.99	P	Foreign Exchange Future	0.88456	0.89195			0
30/12/2019	£ / R On 12-June-20	20.00	C	Foreign Exchange Future	0.75320	0.76060			0
30/12/2019	£ / R On 12-June-20	20.00	P	Foreign Exchange Future	0.89030	0.89770			0
30/12/2019	£ / R On 12-June-20	20.01	C	Foreign Exchange Future	0.74896	0.75636			0
30/12/2019	£ / R On 12-June-20	20.01	P	Foreign Exchange Future	0.89606	0.90346			0
30/12/2019	£ / R On 14-September-20			Foreign Exchange Future	20.17040	20.17040			0
30/12/2019	£ / R On 14-September-20	20.29	C	Foreign Exchange Future	1.01656	1.02276			0
30/12/2019	£ / R On 14-September-20	20.29	P	Foreign Exchange Future	1.13616	1.14236			0
30/12/2019	£ / R On 14-September-20	20.30	C	Foreign Exchange Future	1.01232	1.01852			0
30/12/2019	£ / R On 14-September-20	20.30	P	Foreign Exchange Future	1.14192	1.14812			0
30/12/2019	£ / R On 14-September-20	20.31	C	Foreign Exchange Future	1.00809	1.01429			0
30/12/2019	£ / R On 14-September-20	20.31	P	Foreign Exchange Future	1.14769	1.15389			0
30/12/2019	¥ / R On 16-March-20			Foreign Exchange Future	0.13720	0.13720			0
30/12/2019	¥ / R On 16-March-20	0.13	C	Foreign Exchange Future	0.00857	0.00863			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/12/2019	¥ / R On 16-March-20	0.13	P	Foreign Exchange Future	0.00137	0.00143			0
30/12/2019	¥ / R On 16-March-20	0.14	C	Foreign Exchange Future	0.00325	0.00334			0
30/12/2019	¥ / R On 16-March-20	0.14	P	Foreign Exchange Future	0.00605	0.00614			0
30/12/2019	¥ / R On 16-March-20	0.15	C	Foreign Exchange Future	0.00098	0.00104			0
30/12/2019	¥ / R On 16-March-20	0.15	P	Foreign Exchange Future	0.01378	0.01384			0
30/12/2019	€ / R On 10-February-20			Any day expiry	16.97740	16.97740			0
30/12/2019	€ / R On 10-February-20	16.65	C	Any day expiry	0.51343	0.52393			0
30/12/2019	€ / R On 10-February-20	16.65	P	Any day expiry	0.18603	0.19653			0
30/12/2019	€ / R On 10-February-20	16.91	C	Any day expiry	0.36820	0.37986			0
30/12/2019	€ / R On 10-February-20	16.91	P	Any day expiry	0.30080	0.31246			0
30/12/2019	€ / R On 10-February-20	17.00	C	Any day expiry	0.32561	0.33742			0
30/12/2019	€ / R On 10-February-20	17.00	P	Any day expiry	0.34821	0.36002			0
30/12/2019	€ / R On 10-February-20	17.07	C	Any day expiry	0.29515	0.30700			0
30/12/2019	€ / R On 10-February-20	17.07	P	Any day expiry	0.38775	0.39960			0
30/12/2019	€ / R On 16-March-20			Foreign Exchange Future	17.09630	17.09630			0
30/12/2019	€ / R On 16-March-20	18.45	C	Foreign Exchange Future	0.10715	0.11331			0
30/12/2019	€ / R On 16-March-20	18.45	P	Foreign Exchange Future	1.46085	1.46701			0
30/12/2019	€ / R On 16-March-20	18.46	C	Foreign Exchange Future	0.10593	0.11206			0
30/12/2019	€ / R On 16-March-20	18.46	P	Foreign Exchange Future	1.46963	1.47576			0
30/12/2019	€ / R On 16-March-20	18.47	C	Foreign Exchange Future	0.10473	0.11082			0
30/12/2019	€ / R On 16-March-20	18.47	P	Foreign Exchange Future	1.47843	1.48452			0
30/12/2019	AU\$ / R On 16-March-20			Foreign Exchange Future	10.60320	10.60320			0
30/12/2019	AU\$ / R On 16-March-20	11.05	C	Foreign Exchange Future	0.08632	0.09004			0
30/12/2019	AU\$ / R On 16-March-20	11.05	P	Foreign Exchange Future	0.53312	0.53684			0
30/12/2019	AU\$ / R On 16-March-20	11.06	C	Foreign Exchange Future	0.08431	0.08800			0
30/12/2019	AU\$ / R On 16-March-20	11.06	P	Foreign Exchange Future	0.54111	0.54480			0
30/12/2019	AU\$ / R On 16-March-20	11.07	C	Foreign Exchange Future	0.08235	0.08600			0
30/12/2019	AU\$ / R On 16-March-20	11.07	P	Foreign Exchange Future	0.54915	0.55280			0
30/12/2019	CAD/ R On 16-March-20			Foreign Exchange Future	11.16030	11.16030			0
30/12/2019	CAD/ R On 16-March-20	11.68	C	Foreign Exchange Future	0.10214	0.10651			0
30/12/2019	CAD/ R On 16-March-20	11.68	P	Foreign Exchange Future	0.62184	0.62621			0
30/12/2019	CAD/ R On 16-March-20	11.69	C	Foreign Exchange Future	0.10011	0.10446			0
30/12/2019	CAD/ R On 16-March-20	11.69	P	Foreign Exchange Future	0.62981	0.63416			0
30/12/2019	CAD/ R On 16-March-20	11.70	C	Foreign Exchange Future	0.09813	0.10244			0
30/12/2019	CAD/ R On 16-March-20	11.70	P	Foreign Exchange Future	0.63783	0.64214			0
30/12/2019	CHF / R On 16-March-20			Foreign Exchange Future	15.07740	15.07740			0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Spot Rate	ZAR Converted Amount	Open Interest
30/12/2019	CHF / R On 16-March-20	16.62	C	Foreign Exchange Future	0.07060	0.07540			0
30/12/2019	CHF / R On 16-March-20	16.62	P	Foreign Exchange Future	1.61320	1.61800			0
30/12/2019	CHF / R On 16-March-20	16.63	C	Foreign Exchange Future	0.06970	0.07447			0
30/12/2019	CHF / R On 16-March-20	16.63	P	Foreign Exchange Future	1.62230	1.62707			0
30/12/2019	CHF / R On 16-March-20	16.64	C	Foreign Exchange Future	0.06881	0.07355			0
30/12/2019	CHF / R On 16-March-20	16.64	P	Foreign Exchange Future	1.63141	1.63615			0
30/12/2019	DKK / R On 16-March-20			Foreign Exchange Future	2.29500	2.29500			0
30/12/2019	DKK / R On 16-March-20	2.60	C	Foreign Exchange Future	0.00283	0.00313			0
30/12/2019	DKK / R On 16-March-20	2.60	P	Foreign Exchange Future	0.30783	0.30813			0
30/12/2019	DKK / R On 16-March-20	2.61	C	Foreign Exchange Future	0.00253	0.00280			0
30/12/2019	DKK / R On 16-March-20	2.61	P	Foreign Exchange Future	0.31753	0.31780			0
30/12/2019	DKK / R On 16-March-20	2.62	C	Foreign Exchange Future	0.00226	0.00251			0
30/12/2019	DKK / R On 16-March-20	2.62	P	Foreign Exchange Future	0.32726	0.32751			0
30/12/2019	KES / R On 16-March-20			Foreign Exchange Future	0.13910	0.13910			0
30/12/2019	NZ\$ / R On 16-March-20			Foreign Exchange Future	10.01410	10.01410			0
30/12/2019	NZ\$ / R On 16-March-20	10.51	C	Foreign Exchange Future	0.08110	0.08479			0
30/12/2019	NZ\$ / R On 16-March-20	10.51	P	Foreign Exchange Future	0.57700	0.58069			0
30/12/2019	NZ\$ / R On 16-March-20	10.52	C	Foreign Exchange Future	0.07926	0.08292			0
30/12/2019	NZ\$ / R On 16-March-20	10.52	P	Foreign Exchange Future	0.58516	0.58882			0
30/12/2019	NZ\$ / R On 16-March-20	10.53	C	Foreign Exchange Future	0.07747	0.08109			0
30/12/2019	NZ\$ / R On 16-March-20	10.53	P	Foreign Exchange Future	0.59337	0.59699			0
30/12/2019	QUANTO £ / \$ On 16-March-20			Foreign Exchange Future	1.31150	1.31150			0
30/12/2019	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>