



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 HIGH/LOW

HIGH/LOW FROM: 10/03/2020 TO 10/03/2020

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.01254	0.00914			-27.09689	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.53102	0.52924			-0.33511	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67410	1.67410			-0.00004	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00007	0.00002			-64.19940	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.00294	0.00175			-40.49469	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.00337	0.00204			-39.37370	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.42844	0.42504			-0.79325	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.68747	0.68614			-0.19295	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88410	1.88410			-0.00001	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.00512	0.00334			-34.73483	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00000	0.00000			-85.71429	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91597	0.91592			-0.00464	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.70704	0.70585			-0.16811	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.30049	0.29420			-2.09364	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.03459	0.02830			-18.18957	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14590	1.14590			-0.00013	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00000	0.00000			-78.94737	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.00315	0.00189			-39.93069	0.00000	0.00000	0
10/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.69725	0.69599			-0.18012	0.00000	0.00000	0
10/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31822	1.31805			-0.01346	0.00000	0.00000	0
10/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00102	0.00085			-17.31238	0.00000	0.00000	0
10/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01388	0.01318			-5.01989	0.00000	0.00000	0
10/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33258	1.33188			-0.05228	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04374	0.04276			-2.25090	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37974	1.37876			-0.07136	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19587	3.19587			-0.00017	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.99075	0.98898			-0.17805	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.53332	0.53071			-0.48898	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.14495	0.14318			-1.21699	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.21838	2.21721			-0.05296	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.05418	0.05301			-2.16839	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.45912	0.45651			-0.56800	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00007	0.00007			-7.46269	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.45489	0.45228			-0.57358	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.52757	0.52496			-0.49400	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.53909	0.53648			-0.48400	0.00000	0.00000	0
10/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.46337	0.46076			-0.56244	0.00000	0.00000	0
10/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.71603	0.71384			-0.30527	0.00000	0.00000	0
10/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.53283	0.53064			-0.41023	0.00000	0.00000	0
10/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.75554	0.75364			-0.25203	0.00000	0.00000	0
10/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.69010	0.68819			-0.27571	0.00000	0.00000	0
10/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.68594	0.68404			-0.27760	0.00000	0.00000	0
10/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.74970	0.74779			-0.25380	0.00000	0.00000	0
10/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.68181	0.67990			-0.27949	0.00000	0.00000	0
10/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.76141	0.75950			-0.25027	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.28486	0.27818			-2.34579	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.04129	0.03442			-16.64798	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.03896	0.03228			-17.15255	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.27719	0.27032			-2.47988	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.29262	0.28614			-2.21707	0.00000	0.00000	0
10/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.03672	0.03024			-17.66647	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.00689	0.00448			-34.99637	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.01188	0.00836			-29.62396	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.00769	0.00507			-34.05760	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.72249	0.71987			-0.36252	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.74169	0.73928			-0.32515	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.58708	0.58356			-0.59954	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.00728	0.00477			-34.52548	0.00000	0.00000	0
10/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.73208	0.72957			-0.34338	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.69895	0.69568			-0.46776	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.55612	0.55285			-0.58790	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.69322	0.68995			-0.47163	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.55185	0.54858			-0.59244	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.56041	0.55714			-0.58336	0.00000	0.00000	0
10/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.68751	0.68424			-0.47551	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.97979	0.97736			-0.24780	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.85590	0.85347			-0.28375	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.85162	0.84919			-0.28526	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.99122	0.98879			-0.24508	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.86019	0.85776			-0.28225	0.00000	0.00000	0
10/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.98550	0.98307			-0.24643	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			-0.00171	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00040	0.00033			-17.73870	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00320	0.00313			-2.19947	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			-69.08517	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00721	0.00720			-0.05596	0.00000	0.00000	0
10/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00001	0.00000			-48.87920	0.00000	0.00000	0
10/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00004	0.00001			-68.83853	0.00000	0.00000	0
10/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35374	1.35371			-0.00194	0.00000	0.00000	0
10/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
10/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00003	0.00001			-69.23077	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
10/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37373	1.37371			-0.00164	0.00000	0.00000	0
10/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36374	1.36371			-0.00178	0.00000	0.00000	0
10/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00004	0.00001			-68.40731	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00047	0.00024			-49.57320	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44734	0.44708			-0.05881	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00040	0.00020			-50.60599	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46720	0.46700			-0.04379	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45727	0.45704			-0.05080	0.00000	0.00000	0
10/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00054	0.00028			-48.51558	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00052	0.00026			-49.91407	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00067	0.00035			-48.12388	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52037	0.52005			-0.06211	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.54022	0.53996			-0.04839	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00059	0.00030			-49.02258	0.00000	0.00000	0
10/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53029	0.53000			-0.05486	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56260	1.56260			-0.00011	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00000	0.00000			-80.00000	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55260	1.55260			-0.00013	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00000	0.00000			-77.27273	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00000	0.00000			-77.77778	0.00000	0.00000	0
10/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54260	1.54260			-0.00014	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
10/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00028	0.00013			-53.34773	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51614	0.51601			-0.02523	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50618	0.50603			-0.02928	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00024	0.00011			-54.34057	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00032	0.00015			-52.34691	0.00000	0.00000	0
10/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49622	0.49605			-0.03394	0.00000	0.00000	0
10/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
10/03/2020	QUANTO € / \$ 2020/03/16			Foreign Exchange Future	1.14540	1.14540			0.00000	0.00000	0.00000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>