



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 HIGH/LOW

HIGH/LOW FROM: 11/03/2020 TO 11/03/2020

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
11/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.00914	0.00606			-33.76605	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.52924	0.52780			-0.27237	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67410	1.67410			-0.00001	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00002	0.00001			-75.10549	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.00175	0.00087			-49.91984	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.00204	0.00105			-48.61200	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.42504	0.42196			-0.72640	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.68614	0.68515			-0.14471	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88410	1.88410			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
11/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.00334	0.00190			-43.11221	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91592	0.91591			-0.00194	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.70585	0.70497			-0.12353	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.29420	0.28782			-2.16591	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.02830	0.02192			-22.51972	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14590	1.14590			-0.00003	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.00189	0.00096			-49.27222	0.00000	0.00000	0
11/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.69599	0.69506			-0.13375	0.00000	0.00000	0
11/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31805	1.31789			-0.01193	0.00000	0.00000	0
11/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00085	0.00069			-18.55305	0.00000	0.00000	0
11/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01318	0.01250			-5.18127	0.00000	0.00000	0
11/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33188	1.33120			-0.05128	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04276	0.04178			-2.29221	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37876	1.37778			-0.07109	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19587	3.19586			-0.00016	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.98898	0.98722			-0.17876	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.53071	0.52809			-0.49400	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.14318	0.14142			-1.23471	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.21721	2.21604			-0.05271	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.05301	0.05184			-2.20457	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.45651	0.45389			-0.57429	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00007	0.00006			-7.47801	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.45228	0.44966			-0.57997	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.52496	0.52234			-0.49908	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.53648	0.53386			-0.48894	0.00000	0.00000	0
11/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.46076	0.45814			-0.56862	0.00000	0.00000	0
11/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.71384	0.71165			-0.30728	0.00000	0.00000	0
11/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.53064	0.52845			-0.41337	0.00000	0.00000	0
11/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.75364	0.75173			-0.25334	0.00000	0.00000	0
11/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.68819	0.68629			-0.27722	0.00000	0.00000	0
11/03/2020	\$ / 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
11/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.68404	0.68213			-0.27912	0.00000	0.00000	0
11/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.74779	0.74589			-0.25512	0.00000	0.00000	0
11/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.67990	0.67799			-0.28103	0.00000	0.00000	0
11/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.75950	0.75759			-0.25157	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.27818	0.27134			-2.45889	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.03442	0.02734			-20.54640	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.03228	0.02544			-21.19292	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.27032	0.26324			-2.61593	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.28614	0.27953			-2.30893	0.00000	0.00000	0
11/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.03024	0.02363			-21.85085	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.00448	0.00253			-43.42323	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.00836	0.00528			-36.89277	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.00507	0.00293			-42.29488	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.71987	0.71773			-0.29796	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.73928	0.73733			-0.26311	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.58356	0.58048			-0.52863	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.00477	0.00272			-42.85954	0.00000	0.00000	0
11/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.72957	0.72752			-0.28006	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.69568	0.69239			-0.47246	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.55285	0.54956			-0.59450	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.68995	0.68666			-0.47637	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.54858	0.54529			-0.59915	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.55714	0.55386			-0.58989	0.00000	0.00000	0
11/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.68424	0.68096			-0.48031	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.97736	0.97493			-0.24907	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.85347	0.85104			-0.28532	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.84919	0.84675			-0.28684	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.98879	0.98635			-0.24634	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.85776	0.85533			-0.28380	0.00000	0.00000	0
11/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.98307	0.98064			-0.24770	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			-0.00061	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00033	0.00025			-21.94357	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00313	0.00305			-2.28853	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			-79.59184	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00720	0.00720			-0.03480	0.00000	0.00000	0
11/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00000	0.00000			-59.42166	0.00000	0.00000	0
11/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00001	0.00000			-80.00000	0.00000	0.00000	0
11/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35371	1.35370			-0.00071	0.00000	0.00000	0
11/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
11/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00001	0.00000			-80.00000	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
11/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37371	1.37370			-0.00058	0.00000	0.00000	0
11/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36371	1.36370			-0.00065	0.00000	0.00000	0
11/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00001	0.00000			-79.33884	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00024	0.00009			-60.17774	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44708	0.44691			-0.03686	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00020	0.00008			-61.34201	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46700	0.46688			-0.02623	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45704	0.45689			-0.03111	0.00000	0.00000	0
11/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00028	0.00011			-59.02579	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00026	0.00010			-60.54136	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00035	0.00014			-58.61079	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52005	0.51984			-0.03927	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.53996	0.53980			-0.02941	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00030	0.00012			-59.57025	0.00000	0.00000	0
11/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53000	0.52982			-0.03400	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56260	1.56260			-0.00003	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00000	0.00000			-80.00000	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55260	1.55260			-0.00003	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00000	0.00000			-80.00000	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00000	0.00000			-83.33333	0.00000	0.00000	0
11/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54260	1.54260			-0.00003	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
11/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00013	0.00005			-64.27469	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51601	0.51594			-0.01384	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50603	0.50595			-0.01646	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00011	0.00004			-65.26508	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00015	0.00006			-63.20939	0.00000	0.00000	0
11/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49605	0.49596			-0.01953	0.00000	0.00000	0
11/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
11/03/2020	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
Future Open Interest												0
Option Open Interest												0
Total												0