



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

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
03/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.34070	0.33537			-1.56669	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.07480	0.06947			-7.13566	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11412	2.11411			-0.00037	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00002	0.00001			-46.19883	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14617	1.14608			-0.00792	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00027	0.00018			-33.29666	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			-0.00001	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			-50.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.45532	0.45139			-0.86344	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.03942	0.03549			-9.97349	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88416	1.88414			-0.00133	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00006	0.00004			-41.08020	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			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
03/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.54876	0.54590			-0.52090	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.02286	0.02000			-12.50427	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67429	1.67422			-0.00409	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00019	0.00012			-36.26723	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91778	0.91732			-0.05019	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00188	0.00142			-24.45188	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			-0.00001	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			-66.66667	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.01819	0.01559			-14.31312	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.71229	0.70969			-0.36561	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.01748	0.01495			-14.51296	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.72158	0.71905			-0.35162	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.01893	0.01626			-14.11390	0.00000	0.00000	0
03/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.70303	0.70036			-0.38008	0.00000	0.00000	0
03/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00286	0.00253			-11.39427	0.00000	0.00000	0
03/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.32006	1.31973			-0.02466	0.00000	0.00000	0
03/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01910	0.01832			-4.08786	0.00000	0.00000	0
03/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33780	1.33702			-0.05837	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.05075	0.04974			-1.99415	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.38675	1.38574			-0.07298	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19592	3.19591			-0.00024	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00012	0.00011			-6.44628	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	1.00298	1.00125			-0.17309	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.15718	0.15545			-1.10450	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.22677	2.22556			-0.05457	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.06257	0.06136			-1.94191	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.47700	0.47448			-0.52755	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.55120	0.54868			-0.45653	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.47279	0.47027			-0.53256	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.55699	0.55447			-0.45206	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.48124	0.47873			-0.52256	0.00000	0.00000	0
03/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.54544	0.54293			-0.46106	0.00000	0.00000	0
03/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.73112	0.72898			-0.29187	0.00000	0.00000	0
03/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.54792	0.54578			-0.38946	0.00000	0.00000	0
03/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.69913	0.69726			-0.26743	0.00000	0.00000	0
03/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.76873	0.76686			-0.24322	0.00000	0.00000	0

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03/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.69501	0.69314			-0.26923	0.00000	0.00000	0
03/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.77461	0.77274			-0.24157	0.00000	0.00000	0
03/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.70328	0.70141			-0.26566	0.00000	0.00000	0
03/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.76288	0.76101			-0.24490	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.32672	0.32121			-1.68397	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.08082	0.07531			-6.80776	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.31984	0.31426			-1.74482	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.08394	0.07836			-6.64808	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.33367	0.32825			-1.62459	0.00000	0.00000	0
03/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.07777	0.07235			-6.97029	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.03216	0.02816			-12.43323	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.75696	0.75296			-0.52828	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.03114	0.02722			-12.59306	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.76594	0.76202			-0.51192	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.03322	0.02914			-12.27437	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.74802	0.74394			-0.54509	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.04178	0.03727			-10.79705	0.00000	0.00000	0
03/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.61698	0.61247			-0.73119	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.58283	0.57968			-0.54132	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.70993	0.70678			-0.44441	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.57854	0.57538			-0.54539	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.71564	0.71248			-0.44091	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.57427	0.57112			-0.54946	0.00000	0.00000	0
03/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.72137	0.71822			-0.43742	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.87701	0.87463			-0.27183	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.99661	0.99423			-0.23921	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.87272	0.87034			-0.27325	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	1.00232	0.99994			-0.23792	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.86845	0.86606			-0.27467	0.00000	0.00000	0
03/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	1.00805	1.00566			-0.23664	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00084	0.00078			-6.99309	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00364	0.00358			-1.61637	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00001	0.00001			-27.03875	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01281	0.01281			-0.02968	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00728	0.00726			-0.19090	0.00000	0.00000	0
03/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00008	0.00006			-17.65857	0.00000	0.00000	0
03/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
03/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00154	0.00112			-26.93058	0.00000	0.00000	0
03/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36524	1.36482			-0.03035	0.00000	0.00000	0
03/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00147	0.00107			-27.15160	0.00000	0.00000	0

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03/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37517	1.37477			-0.02904	0.00000	0.00000	0
03/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00161	0.00118			-26.72012	0.00000	0.00000	0
03/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35531	1.35488			-0.03172	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00466	0.00382			-17.93149	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.46146	0.46062			-0.18106	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00429	0.00350			-18.35126	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.47109	0.47030			-0.16700	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00506	0.00417			-17.51897	0.00000	0.00000	0
03/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.45186	0.45097			-0.19621	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00571	0.00470			-17.71478	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53541	0.53440			-0.18883	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00532	0.00436			-18.07002	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.54502	0.54406			-0.17632	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00612	0.00506			-17.36417	0.00000	0.00000	0
03/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52582	0.52476			-0.20216	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00035	0.00024			-33.45557	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55295	1.55284			-0.00764	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00034	0.00022			-33.68014	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56294	1.56282			-0.00725	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00037	0.00025			-33.22624	0.00000	0.00000	0
03/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54297	1.54285			-0.00804	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			-55.00000	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			-0.00003	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			-58.33333	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			-0.00002	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			-52.94118	0.00000	0.00000	0
03/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			-0.00006	0.00000	0.00000	0
03/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00351	0.00283			-19.47286	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50941	0.50873			-0.13416	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00323	0.00259			-19.88795	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51913	0.51849			-0.12376	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00381	0.00308			-19.06312	0.00000	0.00000	0
03/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49971	0.49898			-0.14536	0.00000	0.00000	0
03/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
03/03/2020	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