



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: 12/03/2020 TO 12/03/2020

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
12/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.00606	0.00342			-43.48034	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.52780	0.52676			-0.19752	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67410	1.67410			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00001	0.00000			-86.44068	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.00087	0.00033			-62.58146	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.00105	0.00041			-61.11852	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.42196	0.41932			-0.62407	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.68515	0.68451			-0.09363	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / 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
12/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.00190	0.00086			-54.80784	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91591	0.91590			-0.00056	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.70497	0.70443			-0.07765	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.28782	0.28146			-2.20924	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.02192	0.01556			-29.00443	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14590	1.14590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.00096	0.00037			-61.85309	0.00000	0.00000	0
12/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.69506	0.69447			-0.08529	0.00000	0.00000	0
12/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31789	1.31775			-0.01043	0.00000	0.00000	0
12/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00069	0.00055			-19.92465	0.00000	0.00000	0
12/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01250	0.01183			-5.35319	0.00000	0.00000	0
12/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33120	1.33053			-0.05026	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04178	0.04080			-2.33497	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37778	1.37680			-0.07080	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19586	3.19586			-0.00015	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.98722	0.98544			-0.17949	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.52809	0.52545			-0.49910	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.14142	0.13964			-1.25305	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.21604	2.21488			-0.05244	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.05184	0.05068			-2.24153	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.45389	0.45125			-0.58069	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00006	0.00006			-7.60697	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.44966	0.44702			-0.58649	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.52234	0.51971			-0.50430	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.53386	0.53122			-0.49399	0.00000	0.00000	0
12/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.45814	0.45551			-0.57497	0.00000	0.00000	0
12/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.71165	0.70945			-0.30932	0.00000	0.00000	0
12/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.52845	0.52625			-0.41656	0.00000	0.00000	0
12/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.75173	0.74982			-0.25468	0.00000	0.00000	0
12/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.68629	0.68437			-0.27875	0.00000	0.00000	0
12/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0

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12/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.68213	0.68022			-0.28067	0.00000	0.00000	0
12/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.74589	0.74397			-0.25647	0.00000	0.00000	0
12/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.67799	0.67608			-0.28258	0.00000	0.00000	0
12/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.75759	0.75567			-0.25289	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.27134	0.26440			-2.55435	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.02734	0.02013			-26.39137	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.02544	0.01850			-27.24924	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.26324	0.25603			-2.74144	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.27953	0.27288			-2.37703	0.00000	0.00000	0
12/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.02363	0.01698			-28.12044	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.00253	0.00114			-55.17500	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.00528	0.00278			-47.35166	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.00293	0.00135			-53.84773	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.71773	0.71615			-0.21955	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.73733	0.73594			-0.18964	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.58048	0.57798			-0.43046	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.00272	0.00124			-54.51175	0.00000	0.00000	0
12/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.72752	0.72604			-0.20410	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.69239	0.68909			-0.47723	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.54956	0.54626			-0.60126	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.68666	0.68336			-0.48121	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.54529	0.54199			-0.60597	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.55386	0.55055			-0.59658	0.00000	0.00000	0
12/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.68096	0.67765			-0.48523	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.97493	0.97249			-0.25037	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.85104	0.84860			-0.28691	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.84675	0.84431			-0.28843	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.98635	0.98391			-0.24761	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.85533	0.85289			-0.28538	0.00000	0.00000	0
12/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.98064	0.97820			-0.24899	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			-0.00014	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00025	0.00018			-28.24291	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00305	0.00298			-2.35300	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			-90.00000	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00720	0.00720			-0.01726	0.00000	0.00000	0
12/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00000	0.00000			-72.60514	0.00000	0.00000	0
12/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00000	0.00000			-90.90909	0.00000	0.00000	0
12/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35370	1.35370			-0.00017	0.00000	0.00000	0
12/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
12/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00000	0.00000			-90.00000	0.00000	0.00000	0

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12/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37370	1.37370			-0.00013	0.00000	0.00000	0
12/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36370	1.36370			-0.00015	0.00000	0.00000	0
12/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00000	0.00000			-92.00000	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00009	0.00003			-73.32625	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44691	0.44683			-0.01848	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00008	0.00002			-74.48187	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46688	0.46682			-0.01232	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45689	0.45683			-0.01510	0.00000	0.00000	0
12/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00011	0.00003			-72.20280	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00010	0.00003			-73.71981	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00014	0.00004			-71.77531	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.51984	0.51974			-0.01991	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.53980	0.53973			-0.01413	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00012	0.00003			-72.77187	0.00000	0.00000	0
12/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.52982	0.52973			-0.01680	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56260	1.56260			-0.00001	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55260	1.55260			-0.00001	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
12/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54260	1.54260			-0.00001	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
12/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00005	0.00001			-77.32181	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51594	0.51591			-0.00578	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50595	0.50591			-0.00708	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00004	0.00001			-78.42105	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00006	0.00001			-76.41844	0.00000	0.00000	0
12/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49596	0.49591			-0.00869	0.00000	0.00000	0
12/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
12/03/2020	QUANTO € / \$ 2020/03/16			Foreign Exchange Future	1.14540	1.14540			0.00000	0.00000	0.00000	0

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Future Open Interest												0
Option Open Interest												0
Total												0