



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: 13/03/2020 TO 13/03/2020

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
13/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.00342	0.00144			-58.03681	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.52676	0.52615			-0.11565	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67410	1.67410			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.00033	0.00007			-78.64345	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.00041	0.00009			-77.23597	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.41932	0.41734			-0.47376	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.68451	0.68419			-0.04605	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / 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
13/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.00086	0.00025			-70.87017	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91590	0.91590			-0.00009	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.70443	0.70417			-0.03654	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.28146	0.27533			-2.17924	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.01556	0.00943			-39.40891	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14590	1.14590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.00037	0.00008			-77.95405	0.00000	0.00000	0
13/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.69447	0.69418			-0.04104	0.00000	0.00000	0
13/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31775	1.31763			-0.00901	0.00000	0.00000	0
13/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00055	0.00043			-21.48028	0.00000	0.00000	0
13/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01183	0.01118			-5.53254	0.00000	0.00000	0
13/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33053	1.32988			-0.04919	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04080	0.03983			-2.37879	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37680	1.37583			-0.07050	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19586	3.19585			-0.00014	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.98544	0.98367			-0.18021	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.52545	0.52280			-0.50435	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.13964	0.13787			-1.27174	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.21488	2.21372			-0.05216	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.05068	0.04952			-2.27971	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.45125	0.44860			-0.58728	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00006	0.00005			-7.71870	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.44702	0.44437			-0.59314	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.51971	0.51706			-0.50961	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.53122	0.52857			-0.49913	0.00000	0.00000	0
13/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.45551	0.45286			-0.58144	0.00000	0.00000	0
13/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.70945	0.70724			-0.31140	0.00000	0.00000	0
13/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.52625	0.52404			-0.41980	0.00000	0.00000	0
13/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.74982	0.74790			-0.25601	0.00000	0.00000	0
13/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.68437	0.68246			-0.28027	0.00000	0.00000	0
13/03/2020	\$ / 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
13/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.68022	0.67830			-0.28220	0.00000	0.00000	0
13/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.74397	0.74206			-0.25782	0.00000	0.00000	0
13/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.67608	0.67415			-0.28414	0.00000	0.00000	0
13/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.75567	0.75375			-0.25421	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.26440	0.25756			-2.59028	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.02013	0.01292			-35.83150	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.01850	0.01166			-37.01216	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.25603	0.24882			-2.81697	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.27288	0.26640			-2.37787	0.00000	0.00000	0
13/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.01698	0.01050			-38.20517	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.00114	0.00033			-71.25880	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.00278	0.00104			-62.61248	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.00135	0.00041			-69.85784	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.71615	0.71521			-0.13175	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.73594	0.73513			-0.11000	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.57798	0.57624			-0.30096	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.00124	0.00036			-70.55928	0.00000	0.00000	0
13/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.72604	0.72516			-0.12042	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.68909	0.68577			-0.48210	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.54626	0.54294			-0.60817	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.68336	0.68004			-0.48616	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.54199	0.53867			-0.61295	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.55055	0.54723			-0.60341	0.00000	0.00000	0
13/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.67765	0.67433			-0.49024	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.97249	0.97004			-0.25167	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.84860	0.84615			-0.28849	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.84431	0.84186			-0.29003	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.98391	0.98146			-0.24888	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.85289	0.85044			-0.28697	0.00000	0.00000	0
13/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.97820	0.97575			-0.25027	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			-0.00002	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00018	0.00011			-38.37223	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00298	0.00291			-2.34929	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00720	0.00720			-0.00568	0.00000	0.00000	0
13/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00000	0.00000			-87.20682	0.00000	0.00000	0
13/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
13/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35370	1.35370			-0.00001	0.00000	0.00000	0
13/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
13/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0

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13/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37370	1.37370			-0.00001	0.00000	0.00000	0
13/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36370	1.36370			-0.00001	0.00000	0.00000	0
13/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00003	0.00000			-87.64940	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44683	0.44680			-0.00618	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00002	0.00000			-88.83249	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46682	0.46680			-0.00375	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45683	0.45680			-0.00482	0.00000	0.00000	0
13/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00003	0.00000			-86.79245	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00003	0.00000			-88.23529	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00004	0.00001			-86.48649	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.51974	0.51971			-0.00677	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.53973	0.53970			-0.00445	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00003	0.00000			-87.38739	0.00000	0.00000	0
13/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.52973	0.52970			-0.00549	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56260	1.56260			0.00000	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55260	1.55260			0.00000	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54260	1.54260			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
13/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00001	0.00000			-90.47619	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51591	0.51590			-0.00145	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50591	0.50590			-0.00188	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00001	0.00000			-91.46341	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00001	0.00000			-90.22556	0.00000	0.00000	0
13/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49591	0.49590			-0.00242	0.00000	0.00000	0
13/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
13/03/2020	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