



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: 05/03/2020 TO 05/03/2020

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
05/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.03155	0.02763			-12.43127	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00002	0.00001			-51.02041	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.54311	0.54041			-0.49800	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67417	1.67414			-0.00194	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00103	0.00071			-30.94570	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.01252	0.01023			-18.31303	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.01369	0.01126			-17.79800	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.44745	0.44353			-0.87663	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.69779	0.69536			-0.34930	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88412	1.88411			-0.00053	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
05/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.01721	0.01451			-15.71541	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00007	0.00004			-45.25140	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91693	0.91661			-0.03487	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.71662	0.71433			-0.31993	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.32990	0.32430			-1.69711	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.06400	0.05840			-8.74789	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			-0.00012	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			-55.55556	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14601	1.14597			-0.00416	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00011	0.00007			-41.73228	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.01310	0.01073			-18.05457	0.00000	0.00000	0
05/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.70720	0.70483			-0.33432	0.00000	0.00000	0
05/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31943	1.31914			-0.02145	0.00000	0.00000	0
05/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00223	0.00194			-12.70825	0.00000	0.00000	0
05/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01755	0.01679			-4.32258	0.00000	0.00000	0
05/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33625	1.33549			-0.05678	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04873	0.04772			-2.06227	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.38473	1.38372			-0.07257	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19591	3.19590			-0.00022	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.99951	0.99776			-0.17449	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.54616	0.54361			-0.46534	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.15371	0.15196			-1.13462	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.22435	2.22314			-0.05415	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.06015	0.05894			-2.00241	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.47196	0.46941			-0.53850	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00011	0.00010			-6.71712	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.46774	0.46520			-0.54368	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.54040	0.53786			-0.47000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.55194	0.54940			-0.46074	0.00000	0.00000	0
05/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.47620	0.47366			-0.53337	0.00000	0.00000	0
05/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.72684	0.72469			-0.29557	0.00000	0.00000	0
05/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.54364	0.54149			-0.39517	0.00000	0.00000	0
05/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.76499	0.76311			-0.24568	0.00000	0.00000	0
05/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.69954	0.69766			-0.26845	0.00000	0.00000	0
05/03/2020	\$ / 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
05/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.69539	0.69351			-0.27027	0.00000	0.00000	0
05/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.75914	0.75726			-0.24737	0.00000	0.00000	0
05/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.69126	0.68938			-0.27208	0.00000	0.00000	0
05/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.77086	0.76898			-0.24399	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.31557	0.30977			-1.83759	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.07263	0.06674			-8.11684	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.06967	0.06387			-8.32341	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.30853	0.30264			-1.91079	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.32269	0.31699			-1.76637	0.00000	0.00000	0
05/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.06679	0.06109			-8.53378	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.02339	0.01969			-15.83020	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.03279	0.02836			-13.50094	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.02515	0.02127			-15.41700	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.73995	0.73607			-0.52402	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.75819	0.75449			-0.48836	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.60799	0.60356			-0.72817	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.02426	0.02047			-15.62296	0.00000	0.00000	0
05/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.74906	0.74527			-0.50592	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.71505	0.71186			-0.44568	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.57221	0.56903			-0.55691	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.70931	0.70613			-0.44927	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.56795	0.56476			-0.56111	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.57651	0.57332			-0.55271	0.00000	0.00000	0
05/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.70361	0.70042			-0.45287	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.99184	0.98944			-0.24160	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.86795	0.86555			-0.27617	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.86367	0.86127			-0.27762	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	1.00327	1.00087			-0.23899	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.87224	0.86984			-0.27473	0.00000	0.00000	0
05/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.99755	0.99515			-0.24029	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01281	0.01280			-0.01908	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00072	0.00066			-8.56337	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00352	0.00346			-1.75654	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00001	0.00000			-34.16271	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00725	0.00724			-0.16022	0.00000	0.00000	0
05/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00005	0.00004			-22.35584	0.00000	0.00000	0
05/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00079	0.00052			-34.02548	0.00000	0.00000	0
05/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35453	1.35425			-0.02059	0.00000	0.00000	0
05/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
05/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00075	0.00049			-34.29874	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
05/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37445	1.37419			-0.01861	0.00000	0.00000	0
05/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36448	1.36422			-0.01958	0.00000	0.00000	0
05/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00083	0.00055			-33.76105	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00306	0.00236			-22.70585	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.45016	0.44941			-0.16528	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00278	0.00213			-23.23683	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46958	0.46893			-0.13759	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45986	0.45916			-0.15087	0.00000	0.00000	0
05/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00336	0.00261			-22.17586	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00348	0.00268			-22.88279	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00407	0.00318			-21.97899	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52377	0.52288			-0.17099	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.54318	0.54238			-0.14640	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00376	0.00292			-22.42827	0.00000	0.00000	0
05/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53346	0.53262			-0.15825	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56274	1.56268			-0.00376	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00015	0.00009			-41.94858	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55275	1.55269			-0.00399	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00014	0.00008			-42.24138	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00016	0.00009			-41.68260	0.00000	0.00000	0
05/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54276	1.54269			-0.00424	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			-75.00000	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			-0.00002	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			-50.00000	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			-0.00001	0.00000	0.00000	0
05/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			-71.42857	0.00000	0.00000	0
05/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00221	0.00166			-24.66956	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51791	0.51740			-0.09785	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50811	0.50756			-0.10726	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00201	0.00150			-25.19889	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00243	0.00184			-24.14646	0.00000	0.00000	0
05/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49833	0.49774			-0.11751	0.00000	0.00000	0
05/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
05/03/2020	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