



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: 21/04/2020 TO 21/04/2020

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
21/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00000	0.00000			-70.58824	0.00000	0.00000	0
21/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31870	1.31870			-0.00009	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00880	0.00822			-6.61324	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34480	1.34422			-0.04326	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.91368	0.91180			-0.20585	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.40830	0.40481			-0.85598	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.06788	0.06600			-2.77088	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17700	2.17630			-0.03239	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01280	0.01210			-5.50851	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.33410	0.33061			-1.04608	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.32983	0.32634			-1.05977	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.40262	0.39912			-0.86785	0.00000	0.00000	0
21/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.41403	0.41054			-0.84425	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
21/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.33842	0.33492			-1.03249	0.00000	0.00000	0
21/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.61642	0.61381			-0.42241	0.00000	0.00000	0
21/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.43322	0.43061			-0.60104	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.67065	0.66849			-0.32212	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.60527	0.60311			-0.35667	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.60105	0.59889			-0.35942	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.66487	0.66271			-0.32470	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.59686	0.59469			-0.36221	0.00000	0.00000	0
21/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.67646	0.67429			-0.31959	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.54236	0.53799			-0.80614	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.39950	0.39513			-1.09494	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.53660	0.53223			-0.81519	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.39526	0.39089			-1.10616	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.40377	0.39940			-1.08375	0.00000	0.00000	0
21/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.53087	0.52650			-0.82428	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.74764	0.74489			-0.36844	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.87157	0.86881			-0.31597	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.74334	0.74058			-0.37064	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.88294	0.88018			-0.31204	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.87724	0.87449			-0.31401	0.00000	0.00000	0
21/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.75197	0.74921			-0.36623	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0