



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 24/04/2020 TO 24/04/2020

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
24/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31870	1.31870			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00710	0.00658			-7.43764	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34310	1.34258			-0.03934	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.90804	0.90616			-0.20673	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.39772	0.39412			-0.90484	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.06224	0.06036			-3.01616	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17494	2.17429			-0.02991	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01074	0.01009			-6.05852	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.32352	0.31992			-1.11236	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-50.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.31925	0.31565			-1.12734	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.39203	0.38843			-0.91778	0.00000	0.00000	0
24/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.40345	0.39985			-0.89206	0.00000	0.00000	0

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24/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.32783	0.32423			-1.09752	0.00000	0.00000	0
24/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.60857	0.60592			-0.43438	0.00000	0.00000	0
24/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.42537	0.42272			-0.62146	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.66415	0.66197			-0.32868	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.59877	0.59659			-0.36430	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.59455	0.59237			-0.36715	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.65837	0.65619			-0.33132	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.59035	0.58816			-0.37000	0.00000	0.00000	0
24/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.66995	0.66776			-0.32604	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.52912	0.52462			-0.85060	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.38625	0.38175			-1.16585	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.52335	0.51885			-0.86043	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.38202	0.37752			-1.17814	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.39052	0.38602			-1.15359	0.00000	0.00000	0
24/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.51762	0.51312			-0.87033	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.73935	0.73657			-0.37644	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.86328	0.86049			-0.32233	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.73504	0.73226			-0.37873	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.87464	0.87186			-0.31828	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.86895	0.86617			-0.32029	0.00000	0.00000	0
24/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.74368	0.74089			-0.37417	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**