



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: 16/07/2020 TO 16/07/2020

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
16/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
16/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.29397	0.28714			-2.32422	0.00000	0.00000	0
16/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.11077	0.10394			-6.16809	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.44506	0.44170			-0.75493	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.37981	0.37645			-0.88431	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.37546	0.37210			-0.89488	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.43941	0.43605			-0.76437	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.37115	0.36779			-0.90552	0.00000	0.00000	0
16/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.45075	0.44739			-0.74561	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.46018	0.45590			-0.92948	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.58412	0.57985			-0.73238	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.45587	0.45159			-0.93802	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.59547	0.59119			-0.71811	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.58978	0.58550			-0.72523	0.00000	0.00000	0
16/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.46452	0.46025			-0.92094	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