



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: 17/07/2020 TO 17/07/2020

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
17/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
17/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.10394	0.09687			-6.80705	0.00000	0.00000	0
17/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.28714	0.28007			-2.46405	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.37645	0.37306			-0.89964	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.44170	0.43831			-0.76701	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.43605	0.43266			-0.77668	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.37210	0.36871			-0.91048	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.44739	0.44400			-0.75744	0.00000	0.00000	0
17/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.36779	0.36440			-0.92138	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.57985	0.57553			-0.74392	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.45590	0.45159			-0.94597	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.59119	0.58688			-0.72931	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.45159	0.44728			-0.95476	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.46025	0.45593			-0.93724	0.00000	0.00000	0
17/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.58550	0.58119			-0.73658	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