



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: 09/04/2020 TO 09/04/2020

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
09/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
09/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00060	0.00047			-21.24812	0.00000	0.00000	0
09/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31930	1.31917			-0.00963	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.01697	0.01621			-4.45167	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35297	1.35221			-0.05583	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			-0.00001	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.93620	0.93433			-0.19955	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.44793	0.44477			-0.70428	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.09040	0.08853			-2.06661	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.18672	2.18583			-0.04074	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.02252	0.02163			-3.95625	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.37373	0.37057			-0.84411	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-13.79310	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.36947	0.36631			-0.85409	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.44223	0.43907			-0.71310	0.00000	0.00000	0
09/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.45367	0.45051			-0.69557	0.00000	0.00000	0

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09/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.37803	0.37487			-0.83420	0.00000	0.00000	0
09/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
09/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.64671	0.64425			-0.38050	0.00000	0.00000	0
09/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.46351	0.46105			-0.53088	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.69602	0.69395			-0.29839	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.63062	0.62855			-0.32910	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.62642	0.62435			-0.33155	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.69022	0.68815			-0.30069	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.62225	0.62017			-0.33400	0.00000	0.00000	0
09/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.70185	0.69977			-0.29612	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.59196	0.58801			-0.66730	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.44911	0.44516			-0.87975	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.58621	0.58226			-0.67400	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.44486	0.44091			-0.88795	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.45340	0.44945			-0.87163	0.00000	0.00000	0
09/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.58050	0.57655			-0.68079	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.78000	0.77735			-0.33954	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.90391	0.90126			-0.29292	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.77570	0.77305			-0.34150	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.91530	0.91265			-0.28941	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.90960	0.90695			-0.29116	0.00000	0.00000	0
09/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.78431	0.78166			-0.33758	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0