



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: 18/05/2020 TO 18/05/2020

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
18/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00027	0.00009			-65.48705	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33627	1.33609			-0.01343	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.86838	0.86360			-0.55003	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.30769	0.29297			-4.78406	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.02258	0.01780			-21.15438	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16539	2.16489			-0.02329	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00119	0.00069			-42.38299	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.23349	0.21877			-6.30434	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.22924	0.21454			-6.41626	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.30200	0.28727			-4.87686	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.31344	0.29874			-4.69267	0.00000	0.00000	0
18/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.23780	0.22307			-6.19349	0.00000	0.00000	0
18/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
18/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.54687	0.53779			-1.65944	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
18/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.36367	0.35459			-2.49540	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.61422	0.60708			-1.16352	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.54888	0.54174			-1.30116	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.54462	0.53748			-1.31221	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.60848	0.60134			-1.17371	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.54039	0.53324			-1.32331	0.00000	0.00000	0
18/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.61999	0.61284			-1.15341	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.41672	0.39839			-4.39811	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.27375	0.25540			-6.70493	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.41085	0.39250			-4.46753	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.26962	0.25129			-6.79765	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.27793	0.25956			-6.61292	0.00000	0.00000	0
18/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.40503	0.38666			-4.53778	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.67570	0.66659			-1.34823	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.79964	0.79053			-1.13907	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.67138	0.66227			-1.35708	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.81098	0.80187			-1.12348	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.80530	0.79619			-1.13125	0.00000	0.00000	0
18/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.68004	0.67093			-1.33940	0.00000	0.00000	0
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>