



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: 28/05/2020 TO 28/05/2020

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
28/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33600	1.33600			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.85167	0.85066			-0.11811	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.24258	0.23619			-2.63239	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00587	0.00486			-17.13921	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16424	2.16423			-0.00079	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00005	0.00003			-38.22222	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.16838	0.16199			-3.79241	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.16421	0.15784			-3.88069	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.23682	0.23043			-2.70087	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.24841	0.24204			-2.56530	0.00000	0.00000	0
28/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.17262	0.16623			-3.70534	0.00000	0.00000	0
28/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.50939	0.50611			-0.64326	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
28/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.32619	0.32291			-1.00455	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.58508	0.58258			-0.42711	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.51975	0.51726			-0.48048	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.51548	0.51298			-0.48477	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.57935	0.57686			-0.43105	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.51123	0.50873			-0.48908	0.00000	0.00000	0
28/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.59083	0.58833			-0.42319	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.33584	0.32794			-2.35144	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.19271	0.18479			-4.11001	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.32981	0.32189			-2.40150	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.18874	0.18084			-4.18414	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.19674	0.18880			-4.03668	0.00000	0.00000	0
28/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.32384	0.31590			-2.45239	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.63855	0.63537			-0.49878	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.76249	0.75931			-0.41766	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.63423	0.63104			-0.50223	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.77383	0.77064			-0.41163	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.76815	0.76497			-0.41463	0.00000	0.00000	0
28/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.64289	0.63971			-0.49535	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>