



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: 19/06/2020 TO 19/06/2020

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
19/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
19/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.43005	0.42599			-0.94255	0.00000	0.00000	0
19/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.24685	0.24279			-1.64208	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.52717	0.52438			-0.53022	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.46188	0.45909			-0.60483	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.45757	0.45478			-0.61088	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.52148	0.51869			-0.53570	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.45329	0.45049			-0.61693	0.00000	0.00000	0
19/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.53289	0.53009			-0.52478	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.56476	0.56120			-0.63057	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.68871	0.68515			-0.51707	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.56043	0.55687			-0.63544	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.70003	0.69647			-0.50872	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.69436	0.69080			-0.51287	0.00000	0.00000	0
19/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.56911	0.56555			-0.62573	0.00000	0.00000	0

