



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: 03/04/2020 TO 03/04/2020

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
03/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
03/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00180	0.00154			-14.13455	0.00000	0.00000	0
03/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32050	1.32024			-0.01922	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02174	0.02092			-3.77621	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35774	1.35692			-0.06045	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19581	3.19581			-0.00003	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.94735	0.94550			-0.19550	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.46637	0.46335			-0.64712	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.10155	0.09970			-1.82375	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.19233	2.19137			-0.04406	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.02813	0.02717			-3.43376	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.39217	0.38915			-0.76956	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00001	0.00001			-13.04348	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.38792	0.38490			-0.77829	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.46066	0.45764			-0.65487	0.00000	0.00000	0
03/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.47212	0.46910			-0.63948	0.00000	0.00000	0

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03/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.39646	0.39344			-0.76091	0.00000	0.00000	0
03/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
03/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.66125	0.65885			-0.36256	0.00000	0.00000	0
03/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.47805	0.47565			-0.50150	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.70835	0.70631			-0.28780	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.64294	0.64090			-0.31684	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.63875	0.63671			-0.31915	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.70254	0.70050			-0.28996	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.63458	0.63254			-0.32149	0.00000	0.00000	0
03/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.71418	0.71214			-0.28566	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.61505	0.61127			-0.61461	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.47221	0.46843			-0.80068	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.60931	0.60553			-0.62052	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.46795	0.46417			-0.80782	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.47650	0.47272			-0.79357	0.00000	0.00000	0
03/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.60360	0.59982			-0.62647	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.79572	0.79312			-0.32671	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.91962	0.91703			-0.28262	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.79142	0.78882			-0.32856	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.93102	0.92842			-0.27930	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.92532	0.92272			-0.28095	0.00000	0.00000	0
03/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.80002	0.79743			-0.32486	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0