



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: 07/04/2020 TO 07/04/2020

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
07/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
07/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00091	0.00074			-18.34832	0.00000	0.00000	0
07/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31961	1.31944			-0.01268	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.01851	0.01774			-4.20533	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35451	1.35374			-0.05748	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			-0.00002	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.93993	0.93807			-0.19824	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.45417	0.45106			-0.68413	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.09413	0.09227			-1.97953	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.18854	2.18762			-0.04191	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.02434	0.02342			-3.76825	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.37997	0.37686			-0.81773	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-15.00000	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.37571	0.37260			-0.82726	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.44846	0.44536			-0.69255	0.00000	0.00000	0
07/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.45991	0.45680			-0.67581	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
07/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.38426	0.38116			-0.80825	0.00000	0.00000	0
07/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
07/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.65160	0.64916			-0.37431	0.00000	0.00000	0
07/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.46840	0.46596			-0.52071	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.70016	0.69809			-0.29479	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.63475	0.63269			-0.32491	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.63056	0.62849			-0.32733	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.69435	0.69229			-0.29702	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.62638	0.62432			-0.32972	0.00000	0.00000	0
07/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.70598	0.70392			-0.29254	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.59977	0.59588			-0.64873	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.45693	0.45303			-0.85176	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.59403	0.59013			-0.65517	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.45267	0.44878			-0.85955	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.46122	0.45732			-0.84397	0.00000	0.00000	0
07/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.58832	0.58442			-0.66163	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.78527	0.78264			-0.33516	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.90918	0.90655			-0.28940	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.78097	0.77834			-0.33708	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.92057	0.91794			-0.28596	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.91487	0.91224			-0.28768	0.00000	0.00000	0
07/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.78958	0.78695			-0.33324	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**