



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: 20/04/2020 TO 20/04/2020

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
20/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
20/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00002	0.00000			-91.62562	0.00000	0.00000	0
20/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31872	1.31870			-0.00141	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.01064	0.00880			-17.33693	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34664	1.34480			-0.13701	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			-0.00001	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.91932	0.91368			-0.61389	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.41860	0.40830			-2.45888	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.07352	0.06788			-7.67617	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17922	2.17700			-0.10180	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01502	0.01280			-14.77102	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.34440	0.33410			-2.98864	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-50.00000	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.34013	0.32983			-3.02662	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.41291	0.40262			-2.49205	0.00000	0.00000	0
20/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.42433	0.41403			-2.42604	0.00000	0.00000	0

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20/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.34871	0.33842			-2.95086	0.00000	0.00000	0
20/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
20/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.62415	0.61642			-1.23923	0.00000	0.00000	0
20/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.44095	0.43322			-1.75409	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.67709	0.67065			-0.95075	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.61170	0.60527			-1.05161	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.60749	0.60105			-1.05967	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.67130	0.66487			-0.95824	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.60330	0.59686			-1.06777	0.00000	0.00000	0
20/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.68290	0.67646			-0.94330	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.55524	0.54236			-2.31945	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.41238	0.39950			-3.12422	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.54948	0.53660			-2.34471	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.40814	0.39526			-3.15542	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.41666	0.40377			-3.09322	0.00000	0.00000	0
20/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.54376	0.53087			-2.37021	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.75585	0.74764			-1.08594	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.87977	0.87157			-0.93276	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.75155	0.74334			-1.09240	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.89115	0.88294			-0.92127	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.88545	0.87724			-0.92699	0.00000	0.00000	0
20/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.76017	0.75197			-1.07952	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0