



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: 14/05/2020 TO 14/05/2020

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
14/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00047	0.00037			-22.98124	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33647	1.33637			-0.00816	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.87171	0.87003			-0.19226	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.31708	0.31243			-1.46708	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.02591	0.02423			-6.46941	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16583	2.16560			-0.01058	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00163	0.00140			-14.08208	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.24288	0.23823			-1.91528	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.23862	0.23397			-1.94831	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.31139	0.30674			-1.49447	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.32282	0.31817			-1.44014	0.00000	0.00000	0
14/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.24719	0.24254			-1.88261	0.00000	0.00000	0
14/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
14/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.55282	0.54985			-0.53647	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
14/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.36962	0.36665			-0.80236	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.61894	0.61659			-0.38018	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.55359	0.55124			-0.42477	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.54934	0.54699			-0.42835	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.61319	0.61084			-0.38349	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.54511	0.54275			-0.43193	0.00000	0.00000	0
14/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.62471	0.62235			-0.37690	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.42841	0.42261			-1.35328	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.28546	0.27966			-2.03351	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.42256	0.41676			-1.37374	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.28131	0.27551			-2.06092	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.28966	0.28385			-2.00634	0.00000	0.00000	0
14/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.41676	0.41095			-1.39446	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.68171	0.67871			-0.44001	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.80565	0.80265			-0.37226	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.67739	0.67439			-0.44287	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.81699	0.81399			-0.36720	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.81131	0.80831			-0.36972	0.00000	0.00000	0
14/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.68605	0.68305			-0.43716	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0