



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: 20/07/2020 TO 20/07/2020

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
20/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
20/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.28007	0.25709			-8.20497	0.00000	0.00000	0
20/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.09687	0.07389			-23.72289	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.43831	0.42797			-2.35887	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.37306	0.36273			-2.77049	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.36871	0.35837			-2.80414	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.43266	0.42233			-2.38885	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.36440	0.35406			-2.83798	0.00000	0.00000	0
20/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.44400	0.43366			-2.32918	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.45159	0.43843			-2.91416	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.57553	0.56237			-2.28712	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.44728	0.43412			-2.94139	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.58688	0.57372			-2.24172	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.58119	0.56803			-2.26433	0.00000	0.00000	0
20/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.45593	0.44277			-2.88708	0.00000	0.00000	0

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Future Open Interest												
											0	
Option Open Interest												
											0	
Total												
											0	