



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: 24/08/2020 TO 24/08/2020

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
24/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.29307	0.27660			-5.62261	0.00000	0.00000	0
24/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.22782	0.21133			-7.23787	0.00000	0.00000	0
24/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
24/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.22347	0.20700			-7.37376	0.00000	0.00000	0
24/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.28742	0.27093			-5.73703	0.00000	0.00000	0
24/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.21918	0.20272			-7.51108	0.00000	0.00000	0
24/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.29878	0.28232			-5.51002	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.26700	0.24611			-7.82185	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.39082	0.36990			-5.35128	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.26282	0.24197			-7.93360	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.40242	0.38157			-5.18141	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.39660	0.37571			-5.26582	0.00000	0.00000	0
24/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.27122	0.25030			-7.71105	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
Future Open Interest												0
Option Open Interest												0
Total												0