



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: 26/08/2020 TO 26/08/2020

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
26/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.27085	0.26495			-2.17540	0.00000	0.00000	0
26/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.20558	0.19968			-2.86870	0.00000	0.00000	0
26/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
26/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.20125	0.19535			-2.92775	0.00000	0.00000	0
26/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.26518	0.25928			-2.22395	0.00000	0.00000	0
26/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.19698	0.19109			-2.98749	0.00000	0.00000	0
26/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.27658	0.27069			-2.12768	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.23883	0.23137			-3.12325	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.36261	0.35514			-2.06063	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.23470	0.22725			-3.17214	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.37430	0.36685			-1.98905	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.36843	0.36097			-2.02461	0.00000	0.00000	0
26/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.24301	0.23554			-3.07478	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