



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: 03/09/2020 TO 03/09/2020

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
03/09/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.21849	0.21086			-3.49477	0.00000	0.00000	0
03/09/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.15315	0.14550			-4.99701	0.00000	0.00000	0
03/09/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
03/09/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.14889	0.14126			-5.12842	0.00000	0.00000	0
03/09/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.21275	0.20510			-3.59715	0.00000	0.00000	0
03/09/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.14472	0.13710			-5.26179	0.00000	0.00000	0
03/09/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.22432	0.21670			-3.39462	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.17269	0.16308			-5.56625	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.29632	0.28667			-3.25461	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.16872	0.15915			-5.67653	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.30832	0.29875			-3.10637	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.30229	0.29268			-3.17984	0.00000	0.00000	0
03/09/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.17672	0.16707			-5.45729	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