



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: 07/09/2020 TO 07/09/2020

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
07/09/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.13750	0.11078			-19.42992	0.00000	0.00000	0
07/09/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.20287	0.17625			-13.12278	0.00000	0.00000	0
07/09/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
07/09/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.19710	0.17038			-13.55448	0.00000	0.00000	0
07/09/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.13327	0.10665			-19.97591	0.00000	0.00000	0
07/09/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.20874	0.18223			-12.70087	0.00000	0.00000	0
07/09/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.12914	0.10263			-20.52920	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.27660	0.24310			-12.11135	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.15304	0.11970			-21.78646	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.28875	0.25558			-11.48779	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.14915	0.11598			-22.23989	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.15700	0.12350			-21.33746	0.00000	0.00000	0
07/09/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.28264	0.24930			-11.79668	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