



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 17/03/2020 TO 17/03/2020

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
17/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31738	1.31733			-0.00411	0.00000	0.00000	0
17/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
17/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00018	0.00013			-29.97788	0.00000	0.00000	0
17/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
17/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00930	0.00871			-6.36798	0.00000	0.00000	0
17/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32800	1.32741			-0.04461	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.03695	0.03600			-2.56992	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37295	1.37200			-0.06916	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19584	3.19584			-0.00011	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.97832	0.97652			-0.18313	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.51476	0.51205			-0.52642	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.13252	0.13072			-1.35199	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.21030	2.20917			-0.05097	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.04610	0.04497			-2.44391	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.44056	0.43785			-0.61508	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00004	0.00004			-8.39329	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
17/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.43633	0.43362			-0.62136	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.50903	0.50632			-0.53205	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.52053	0.51782			-0.52085	0.00000	0.00000	0
17/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.44483	0.44212			-0.60884	0.00000	0.00000	0
17/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
17/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.70056	0.69832			-0.31997	0.00000	0.00000	0
17/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.51736	0.51512			-0.43328	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.74211	0.74016			-0.26151	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.67667	0.67473			-0.28658	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.67251	0.67056			-0.28858	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.73627	0.73433			-0.26338	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.66836	0.66642			-0.29058	0.00000	0.00000	0
17/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.74796	0.74602			-0.25965	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.67569	0.67229			-0.50270	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.53286	0.52946			-0.63745	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.66996	0.66656			-0.50700	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.52859	0.52519			-0.64260	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.53715	0.53376			-0.63235	0.00000	0.00000	0
17/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.66425	0.66086			-0.51136	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.83876	0.83629			-0.29508	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.96266	0.96019			-0.25703	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.83448	0.83200			-0.29668	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.97408	0.97160			-0.25416	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.96836	0.96589			-0.25559	0.00000	0.00000	0
17/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.84306	0.84059			-0.29349	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**