



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: 22/04/2020 TO 22/04/2020

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
22/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00000	0.00000			-80.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31870	1.31870			-0.00003	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00822	0.00765			-6.87221	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34422	1.34365			-0.04200	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.91180	0.90992			-0.20618	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.40481	0.40128			-0.87167	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.06600	0.06412			-2.84848	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17630	2.17561			-0.03158	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01210	0.01141			-5.68247	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.33061	0.32708			-1.06730	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-33.33333	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.32634	0.32281			-1.08139	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.39912	0.39559			-0.88389	0.00000	0.00000	0
22/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.41054	0.40701			-0.85960	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
22/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.33492	0.33139			-1.05332	0.00000	0.00000	0
22/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.61381	0.61120			-0.42632	0.00000	0.00000	0
22/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.43061	0.42800			-0.60769	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.66849	0.66632			-0.32428	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.60311	0.60094			-0.35917	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.59889	0.59672			-0.36197	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.66271	0.66054			-0.32687	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.59469	0.59252			-0.36476	0.00000	0.00000	0
22/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.67429	0.67212			-0.32170	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.53799	0.53357			-0.82044	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.39513	0.39071			-1.11759	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.53223	0.52781			-0.82970	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.39089	0.38647			-1.12920	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.39940	0.39498			-1.10609	0.00000	0.00000	0
22/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.52650	0.52208			-0.83907	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.74489	0.74213			-0.37108	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.86881	0.86605			-0.31807	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.74058	0.73782			-0.37330	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.88018	0.87742			-0.31409	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.87449	0.87173			-0.31608	0.00000	0.00000	0
22/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.74921	0.74645			-0.36884	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**