



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: 31/07/2020 TO 31/07/2020

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
31/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.39135	0.38748			-0.98938	0.00000	0.00000	0
31/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.32611	0.32224			-1.18711	0.00000	0.00000	0
31/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
31/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.32175	0.31788			-1.20340	0.00000	0.00000	0
31/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.38571	0.38184			-1.00368	0.00000	0.00000	0
31/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.31743	0.31355			-1.21985	0.00000	0.00000	0
31/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.39703	0.39315			-0.97528	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.39183	0.38691			-1.25687	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.51575	0.51082			-0.95527	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.38754	0.38262			-1.27014	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.52714	0.52222			-0.93377	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.52143	0.51651			-0.94448	0.00000	0.00000	0
31/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.39615	0.39122			-1.24366	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