



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: 14/08/2020 TO 14/08/2020

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
14/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.33259	0.32794			-1.39746	0.00000	0.00000	0
14/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.26735	0.26270			-1.73878	0.00000	0.00000	0
14/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
14/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.26299	0.25834			-1.76730	0.00000	0.00000	0
14/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.32695	0.32230			-1.42182	0.00000	0.00000	0
14/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.25868	0.25403			-1.79604	0.00000	0.00000	0
14/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.33828	0.33363			-1.37341	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.31714	0.31124			-1.86112	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.44102	0.43511			-1.33951	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.31291	0.30701			-1.88446	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.45251	0.44661			-1.30310	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.44674	0.44084			-1.32121	0.00000	0.00000	0
14/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.32142	0.31551			-1.83794	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