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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 08/04/2020 TO 08/04/2020

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
08/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
08/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00074	0.00060			-19.71793	0.00000	0.00000	0
08/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31944	1.31930			-0.01113	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.01774	0.01697			-4.32510	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35374	1.35297			-0.05667	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			-0.00002	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.93807	0.93620			-0.19891	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.45106	0.44793			-0.69408	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.09227	0.09040			-2.02232	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.18762	2.18672			-0.04133	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.02342	0.02252			-3.86031	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.37686	0.37373			-0.83073	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-14.70588	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.37260	0.36947			-0.84050	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.44536	0.44223			-0.70265	0.00000	0.00000	0
08/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.45680	0.45367			-0.68557	0.00000	0.00000	0

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08/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.38116	0.37803			-0.82100	0.00000	0.00000	0
08/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
08/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.64916	0.64671			-0.37738	0.00000	0.00000	0
08/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.46596	0.46351			-0.52575	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.69809	0.69602			-0.29656	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.63269	0.63062			-0.32698	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.62849	0.62642			-0.32941	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.69229	0.69022			-0.29883	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.62432	0.62225			-0.33187	0.00000	0.00000	0
08/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.70392	0.70185			-0.29434	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.59588	0.59196			-0.65790	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.45303	0.44911			-0.86554	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.59013	0.58621			-0.66446	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.44878	0.44486			-0.87355	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.45732	0.45340			-0.85758	0.00000	0.00000	0
08/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.58442	0.58050			-0.67107	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.78264	0.78000			-0.33733	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.90655	0.90391			-0.29115	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.77834	0.77570			-0.33927	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.91794	0.91530			-0.28768	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.91224	0.90960			-0.28941	0.00000	0.00000	0
08/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.78695	0.78431			-0.33540	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**