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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 30/04/2020 TO 30/04/2020

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
30/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00422	0.00381			-9.69575	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34022	1.33981			-0.03055	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.89682	0.89496			-0.20700	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.37555	0.37171			-1.02178	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.05102	0.04916			-3.63879	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17132	2.17079			-0.02452	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00712	0.00659			-7.47463	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.30135	0.29751			-1.27336	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.29708	0.29324			-1.29161	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.36987	0.36603			-1.03740	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.38128	0.37744			-1.00638	0.00000	0.00000	0
30/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.30567	0.30183			-1.25528	0.00000	0.00000	0
30/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
30/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.59250	0.58977			-0.46059	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
30/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.40930	0.40657			-0.66675	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.65094	0.64871			-0.34258	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.58557	0.58334			-0.38055	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.58134	0.57911			-0.38360	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.64517	0.64294			-0.34540	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.57713	0.57489			-0.38666	0.00000	0.00000	0
30/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.65673	0.65449			-0.33979	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.50140	0.49661			-0.95645	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.35852	0.35372			-1.33853	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.49562	0.49082			-0.96826	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.35430	0.34951			-1.35356	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.36278	0.35797			-1.32360	0.00000	0.00000	0
30/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.48988	0.48507			-0.98019	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.72251	0.71966			-0.39352	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.84643	0.84359			-0.33582	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.71819	0.71535			-0.39595	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.85779	0.85495			-0.33151	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.85210	0.84926			-0.33367	0.00000	0.00000	0
30/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.72683	0.72399			-0.39108	0.00000	0.00000	0
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>