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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 23/04/2020 TO 23/04/2020

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
23/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00000	0.00000			-100.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31870	1.31870			-0.00001	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00765	0.00710			-7.14538	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34365	1.34310			-0.04069	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.90992	0.90804			-0.20647	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.40128	0.39772			-0.88796	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.06412	0.06224			-2.93013	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17561	2.17494			-0.03076	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01141	0.01074			-5.86616	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.32708	0.32352			-1.08939	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.32281	0.31925			-1.10393	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.39559	0.39203			-0.90052	0.00000	0.00000	0
23/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.40701	0.40345			-0.87556	0.00000	0.00000	0

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23/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.33139	0.32783			-1.07498	0.00000	0.00000	0
23/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.61120	0.60857			-0.43034	0.00000	0.00000	0
23/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.42800	0.42537			-0.61454	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.66632	0.66415			-0.32646	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.60094	0.59877			-0.36173	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.59672	0.59455			-0.36454	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.66054	0.65837			-0.32909	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.59252	0.59035			-0.36738	0.00000	0.00000	0
23/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.67212	0.66995			-0.32387	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.53357	0.52912			-0.83523	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.39071	0.38625			-1.14120	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.52781	0.52335			-0.84477	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.38647	0.38202			-1.15314	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.39498	0.39052			-1.12935	0.00000	0.00000	0
23/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.52208	0.51762			-0.85441	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.74213	0.73935			-0.37372	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.86605	0.86328			-0.32018	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.73782	0.73504			-0.37599	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.87742	0.87464			-0.31617	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.87173	0.86895			-0.31816	0.00000	0.00000	0
23/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.74645	0.74368			-0.37148	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**