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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 29/04/2020 TO 29/04/2020

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
29/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31870	1.31870			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00465	0.00422			-9.24816	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34065	1.34022			-0.03210	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.89868	0.89682			-0.20712	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.37935	0.37555			-1.00022	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.05288	0.05102			-3.51997	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17188	2.17132			-0.02547	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00768	0.00712			-7.20445	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.30515	0.30135			-1.24344	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.30087	0.29708			-1.26103	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.37366	0.36987			-1.01530	0.00000	0.00000	0
29/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.38507	0.38128			-0.98529	0.00000	0.00000	0

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29/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.30946	0.30567			-1.22593	0.00000	0.00000	0
29/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.59521	0.59250			-0.45602	0.00000	0.00000	0
29/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.41201	0.40930			-0.65879	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.65316	0.65094			-0.34018	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.58779	0.58557			-0.37776	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.58356	0.58134			-0.38075	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.64739	0.64517			-0.34298	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.57935	0.57713			-0.38378	0.00000	0.00000	0
29/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.65895	0.65673			-0.33742	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.50615	0.50140			-0.93698	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.36327	0.35852			-1.30634	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.50037	0.49562			-0.94840	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.35905	0.35430			-1.32086	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.36752	0.36278			-1.29192	0.00000	0.00000	0
29/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.49462	0.48988			-0.95994	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.72534	0.72251			-0.39056	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.84926	0.84643			-0.33350	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.72103	0.71819			-0.39297	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.86063	0.85779			-0.32923	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.85494	0.85210			-0.33136	0.00000	0.00000	0
29/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.72966	0.72683			-0.38816	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0