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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 17/04/2020 TO 17/04/2020

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
17/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
17/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00004	0.00002			-44.07713	0.00000	0.00000	0
17/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31874	1.31872			-0.00121	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.01129	0.01064			-5.72760	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34729	1.34664			-0.04799	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.92120	0.91932			-0.20415	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.42197	0.41860			-0.79855	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.07540	0.07352			-2.49411	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17999	2.17922			-0.03544	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01579	0.01502			-4.89260	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.34777	0.34440			-0.96892	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-14.28571	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.34350	0.34013			-0.98120	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.41627	0.41291			-0.80923	0.00000	0.00000	0
17/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.42770	0.42433			-0.78803	0.00000	0.00000	0

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17/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.35207	0.34871			-0.95679	0.00000	0.00000	0
17/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
17/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.62671	0.62415			-0.40742	0.00000	0.00000	0
17/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.44351	0.44095			-0.57571	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.67922	0.67709			-0.31382	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.61383	0.61170			-0.34698	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.60962	0.60749			-0.34964	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.67343	0.67130			-0.31628	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.60543	0.60330			-0.35229	0.00000	0.00000	0
17/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.68503	0.68290			-0.31136	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.55946	0.55524			-0.75375	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.41660	0.41238			-1.01259	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.55370	0.54948			-0.76187	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.41236	0.40814			-1.02264	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.42088	0.41666			-1.00261	0.00000	0.00000	0
17/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.54798	0.54376			-0.77006	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.75857	0.75585			-0.35828	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.88249	0.87977			-0.30789	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.75427	0.75155			-0.36039	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.89387	0.89115			-0.30411	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.88817	0.88545			-0.30600	0.00000	0.00000	0
17/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.76289	0.76017			-0.35616	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**