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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 28/04/2020 TO 28/04/2020

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
28/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31870	1.31870			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00658	0.00465			-29.22901	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34258	1.34065			-0.14317	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.90616	0.89868			-0.82574	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.39412	0.37935			-3.74853	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.06036	0.05288			-12.39629	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17429	2.17188			-0.11088	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01009	0.00768			-23.89770	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.31992	0.30515			-4.61794	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.31565	0.30087			-4.68057	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.38843	0.37366			-3.80279	0.00000	0.00000	0
28/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.39985	0.38507			-3.69493	0.00000	0.00000	0

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28/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.32423	0.30946			-4.55577	0.00000	0.00000	0
28/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.60592	0.59521			-1.76811	0.00000	0.00000	0
28/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.42272	0.41201			-2.53437	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.66197	0.65316			-1.33070	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.59659	0.58779			-1.47545	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.59237	0.58356			-1.48705	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.65619	0.64739			-1.34144	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.58816	0.57935			-1.49868	0.00000	0.00000	0
28/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.66776	0.65895			-1.32003	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.52462	0.50615			-3.52091	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.38175	0.36327			-4.84138	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.51885	0.50037			-3.56210	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.37752	0.35905			-4.89283	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.38602	0.36752			-4.79025	0.00000	0.00000	0
28/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.51312	0.49462			-3.60369	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.73657	0.72534			-1.52479	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.86049	0.84926			-1.30490	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.73226	0.72103			-1.53406	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.87186	0.86063			-1.28843	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.86617	0.85494			-1.29664	0.00000	0.00000	0
28/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.74089	0.72966			-1.51555	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0