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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 15/04/2020 TO 15/04/2020

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
15/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
15/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00009	0.00006			-35.85106	0.00000	0.00000	0
15/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.31879	1.31876			-0.00256	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.01263	0.01195			-5.35665	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.34863	1.34795			-0.05015	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			-0.00001	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.92496	0.92308			-0.20312	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.42862	0.42531			-0.77269	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.07916	0.07728			-2.37341	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.18158	2.18078			-0.03687	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.01738	0.01658			-4.62664	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.35442	0.35111			-0.93446	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			-18.18182	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.35015	0.34684			-0.94604	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.42292	0.41961			-0.78281	0.00000	0.00000	0
15/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.43435	0.43104			-0.76265	0.00000	0.00000	0

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15/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.35872	0.35541			-0.92291	0.00000	0.00000	0
15/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
15/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.63178	0.62925			-0.40033	0.00000	0.00000	0
15/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.44858	0.44605			-0.56383	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.68346	0.68135			-0.30980	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.61807	0.61596			-0.34234	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.61386	0.61175			-0.34493	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.67767	0.67556			-0.31223	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.60968	0.60756			-0.34755	0.00000	0.00000	0
15/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.68927	0.68716			-0.30741	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.56778	0.56364			-0.73007	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.42493	0.42079			-0.97583	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.56203	0.55789			-0.73779	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.42068	0.41654			-0.98535	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.42921	0.42507			-0.96637	0.00000	0.00000	0
15/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.55631	0.55217			-0.74559	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.76398	0.76128			-0.35340	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.88790	0.88520			-0.30400	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.75968	0.75697			-0.35549	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.89928	0.89657			-0.30031	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.89358	0.89088			-0.30214	0.00000	0.00000	0
15/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.76830	0.76560			-0.35132	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**