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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 24/03/2020 TO 24/03/2020

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
24/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			-0.00019	0.00000	0.00000	0
24/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			-62.50000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00552	0.00506			-8.44032	0.00000	0.00000	0
24/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32422	1.32376			-0.03520	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.03043	0.02953			-2.97462	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.36643	1.36553			-0.06625	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19582	3.19582			-0.00007	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.96569	0.96388			-0.18828	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.49546	0.49263			-0.57016	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.11989	0.11808			-1.51650	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.20258	2.20151			-0.04852	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.03838	0.03731			-2.78484	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.42126	0.41843			-0.67059	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00002	0.00002			-9.72222	0.00000	0.00000	0

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24/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.41701	0.41419			-0.67775	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.48973	0.48691			-0.57652	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.50121	0.49839			-0.56389	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.42553	0.42271			-0.66350	0.00000	0.00000	0
24/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.68469	0.68239			-0.33621	0.00000	0.00000	0
24/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.50149	0.49919			-0.45903	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.72841	0.72643			-0.27172	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.66298	0.66100			-0.29830	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.65881	0.65683			-0.30042	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.72258	0.72060			-0.27370	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.65465	0.65267			-0.30256	0.00000	0.00000	0
24/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.73425	0.73227			-0.26976	0.00000	0.00000	0
24/03/2020	\$ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.65149	0.64795			-0.54337	0.00000	0.00000	0
24/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
24/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.50866	0.50512			-0.69600	0.00000	0.00000	0
24/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.64576	0.64222			-0.54824	0.00000	0.00000	0
24/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.50439	0.50085			-0.70183	0.00000	0.00000	0
24/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.51295	0.50941			-0.69020	0.00000	0.00000	0
24/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.64005	0.63651			-0.55314	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.82129	0.81877			-0.30733	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.94519	0.94267			-0.26697	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.81700	0.81448			-0.30903	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.95660	0.95408			-0.26393	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.95089	0.94837			-0.26545	0.00000	0.00000	0
24/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.82559	0.82307			-0.30565	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0