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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 30/03/2020 TO 30/03/2020

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
30/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00378	0.00269			-28.82702	0.00000	0.00000	0
30/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32248	1.32139			-0.08236	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02685	0.02426			-9.67804	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.36285	1.36026			-0.19070	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19581	3.19581			-0.00013	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.95840	0.95289			-0.57469	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.48405	0.47530			-1.80777	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.11260	0.10709			-4.89148	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.19836	2.19530			-0.13927	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.03416	0.03110			-8.96258	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.40985	0.40110			-2.13505	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00001	0.00001			-29.07801	0.00000	0.00000	0

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30/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.40560	0.39685			-2.15832	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.47833	0.46958			-1.82846	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.48980	0.48105			-1.78729	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.41413	0.40538			-2.11192	0.00000	0.00000	0
30/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.67543	0.66838			-1.04306	0.00000	0.00000	0
30/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.49223	0.48518			-1.43127	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.72045	0.71443			-0.83626	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.65504	0.64901			-0.91910	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.65085	0.64483			-0.92569	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.71464	0.70862			-0.84244	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.64669	0.64066			-0.93233	0.00000	0.00000	0
30/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.72629	0.72026			-0.83015	0.00000	0.00000	0
30/03/2020	\$ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.63720	0.62624			-1.72050	0.00000	0.00000	0
30/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
30/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.49437	0.48340			-2.21791	0.00000	0.00000	0
30/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.63147	0.62050			-1.73637	0.00000	0.00000	0
30/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.49010	0.47914			-2.23689	0.00000	0.00000	0
30/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.49866	0.48769			-2.19898	0.00000	0.00000	0
30/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.62576	0.61479			-1.75234	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.81115	0.80347			-0.94722	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.93506	0.92737			-0.82147	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.80686	0.79917			-0.95248	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.94646	0.93877			-0.81200	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.94075	0.93307			-0.81673	0.00000	0.00000	0
30/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.81546	0.80777			-0.94195	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0