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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 31/03/2020 TO 31/03/2020

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
31/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00269	0.00237			-11.89573	0.00000	0.00000	0
31/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32139	1.32107			-0.02421	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02426	0.02341			-3.50063	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.36026	1.35941			-0.06242	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.95289	0.95105			-0.19338	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19581	3.19581			-0.00004	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.47530	0.47234			-0.62192	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.03110	0.03010			-3.21433	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.19530	2.19430			-0.04553	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.10709	0.10525			-1.72067	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.40110	0.39814			-0.73697	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00001	0.00001			-12.00000	0.00000	0.00000	0

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31/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.46958	0.46663			-0.62917	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.39685	0.39389			-0.74515	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.40538	0.40243			-0.72881	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.48105	0.47809			-0.61472	0.00000	0.00000	0
31/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.48518	0.48282			-0.48798	0.00000	0.00000	0
31/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.66838	0.66602			-0.35423	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.64901	0.64700			-0.31104	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.71443	0.71241			-0.28278	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.70862	0.70660			-0.28488	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.64483	0.64281			-0.31331	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.72026	0.71824			-0.28069	0.00000	0.00000	0
31/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.64066	0.63864			-0.31556	0.00000	0.00000	0
31/03/2020	\$ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.62624	0.62253			-0.59133	0.00000	0.00000	0
31/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
31/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.48340	0.47970			-0.76615	0.00000	0.00000	0
31/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.62050	0.61680			-0.59687	0.00000	0.00000	0
31/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.47914	0.47543			-0.77287	0.00000	0.00000	0
31/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.48769	0.48399			-0.75949	0.00000	0.00000	0
31/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.61479	0.61109			-0.60248	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.80347	0.80089			-0.32065	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.92737	0.92480			-0.27773	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.79917	0.79660			-0.32246	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.93877	0.93620			-0.27451	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.93307	0.93049			-0.27611	0.00000	0.00000	0
31/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.80777	0.80520			-0.31885	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0