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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 20/03/2020 TO 20/03/2020

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
20/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31725	1.31723			-0.00165	0.00000	0.00000	0
20/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
20/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00005	0.00003			-40.11091	0.00000	0.00000	0
20/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
20/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00758	0.00704			-7.14088	0.00000	0.00000	0
20/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32628	1.32574			-0.04079	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.03412	0.03319			-2.73102	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37012	1.36919			-0.06801	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19583	3.19583			-0.00009	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.97293	0.97113			-0.18533	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.50659	0.50383			-0.54431	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.12713	0.12533			-1.41832	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.20694	2.20584			-0.04998	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.04274	0.04164			-2.58088	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.43239	0.42963			-0.63772	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00003	0.00003			-8.80503	0.00000	0.00000	0

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20/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.42815	0.42539			-0.64435	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.50085	0.49810			-0.55024	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.51235	0.50959			-0.53846	0.00000	0.00000	0
20/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.43665	0.43390			-0.63114	0.00000	0.00000	0
20/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
20/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.69381	0.69154			-0.32673	0.00000	0.00000	0
20/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.51061	0.50834			-0.44396	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.73627	0.73431			-0.26579	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.67084	0.66888			-0.29149	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.66667	0.66471			-0.29353	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.73044	0.72848			-0.26770	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.66252	0.66056			-0.29560	0.00000	0.00000	0
20/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.74212	0.74016			-0.26389	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.66544	0.66199			-0.51934	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.52261	0.51915			-0.66132	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.65971	0.65625			-0.52388	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.51834	0.51489			-0.66672	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.52690	0.52345			-0.65595	0.00000	0.00000	0
20/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.65400	0.65055			-0.52847	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.83132	0.82882			-0.30022	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.95522	0.95272			-0.26120	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.82703	0.82453			-0.30185	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.96663	0.96413			-0.25826	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.96092	0.95842			-0.25973	0.00000	0.00000	0
20/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.83562	0.83312			-0.29858	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0