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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 25/03/2020 TO 25/03/2020

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
25/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			-0.00008	0.00000	0.00000	0
25/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
25/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			-73.33333	0.00000	0.00000	0
25/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
25/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00506	0.00461			-8.82679	0.00000	0.00000	0
25/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32376	1.32331			-0.03371	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02953	0.02863			-3.04109	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.36553	1.36463			-0.06575	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19582	3.19582			-0.00006	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.96388	0.96205			-0.18901	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.49263	0.48979			-0.57702	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.11808	0.11625			-1.54290	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.20151	2.20045			-0.04813	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.03731	0.03625			-2.83996	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.41843	0.41559			-0.67935	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00002	0.00002			-10.25641	0.00000	0.00000	0

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25/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.41419	0.41134			-0.68660	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.48691	0.48407			-0.58350	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.49839	0.49554			-0.57060	0.00000	0.00000	0
25/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.42271	0.41987			-0.67212	0.00000	0.00000	0
25/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
25/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.68239	0.68008			-0.33868	0.00000	0.00000	0
25/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.49919	0.49688			-0.46297	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.72643	0.72444			-0.27326	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.66100	0.65902			-0.30007	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.65683	0.65484			-0.30221	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.72060	0.71862			-0.27526	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.65267	0.65068			-0.30435	0.00000	0.00000	0
25/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.73227	0.73028			-0.27127	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.64795	0.64439			-0.54972	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.50512	0.50156			-0.70524	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.64222	0.63866			-0.55469	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.50085	0.49729			-0.71117	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.50941	0.50585			-0.69933	0.00000	0.00000	0
25/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.63651	0.63295			-0.55969	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.81877	0.81624			-0.30918	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.94267	0.94014			-0.26846	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.81448	0.81194			-0.31089	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.95408	0.95154			-0.26540	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.94837	0.94584			-0.26693	0.00000	0.00000	0
25/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.82307	0.82054			-0.30747	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0