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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 23/03/2020 TO 23/03/2020

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
23/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31723	1.31720			-0.00216	0.00000	0.00000	0
23/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
23/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00003	0.00000			-87.65432	0.00000	0.00000	0
23/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
23/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00704	0.00552			-21.50360	0.00000	0.00000	0
23/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32574	1.32422			-0.11411	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.03319	0.03043			-8.30589	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.36919	1.36643			-0.20132	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19583	3.19582			-0.00023	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.97113	0.96569			-0.55937	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.50383	0.49546			-1.66169	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.12533	0.11989			-4.33443	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.20584	2.20258			-0.14774	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.04164	0.03838			-7.82695	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.42963	0.42126			-1.94868	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00003	0.00002			-25.51724	0.00000	0.00000	0

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23/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.42539	0.41701			-1.96899	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.49810	0.48973			-1.67987	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.50959	0.50121			-1.64365	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.43390	0.42553			-1.92842	0.00000	0.00000	0
23/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
23/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.69154	0.68469			-0.99099	0.00000	0.00000	0
23/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.50834	0.50149			-1.34812	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.73431	0.72841			-0.80403	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.66888	0.66298			-0.88201	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.66471	0.65881			-0.88822	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.72848	0.72258			-0.80985	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.66056	0.65465			-0.89445	0.00000	0.00000	0
23/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.74016	0.73425			-0.79826	0.00000	0.00000	0
23/03/2020	\$ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.66199	0.65149			-1.58493	0.00000	0.00000	0
23/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
23/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.51915	0.50866			-2.02112	0.00000	0.00000	0
23/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.65625	0.64576			-1.59888	0.00000	0.00000	0
23/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.51489	0.50439			-2.03773	0.00000	0.00000	0
23/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.52345	0.51295			-2.00459	0.00000	0.00000	0
23/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.65055	0.64005			-1.61295	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.82882	0.82129			-0.90846	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.95272	0.94519			-0.79009	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.82453	0.81700			-0.91341	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.96413	0.95660			-0.78116	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.95842	0.95089			-0.78562	0.00000	0.00000	0
23/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.83312	0.82559			-0.90352	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**