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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 18/03/2020 TO 18/03/2020

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
18/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31733	1.31728			-0.00317	0.00000	0.00000	0
18/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
18/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00013	0.00008			-32.93839	0.00000	0.00000	0
18/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
18/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00871	0.00813			-6.60934	0.00000	0.00000	0
18/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32741	1.32683			-0.04337	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.03600	0.03506			-2.62160	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37200	1.37106			-0.06879	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19584	3.19583			-0.00010	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.97652	0.97473			-0.18386	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.51205	0.50933			-0.53227	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.13072	0.12893			-1.37342	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.20917	2.20805			-0.05066	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.04497	0.04385			-2.48846	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.43785	0.43513			-0.62247	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00004	0.00003			-8.63874	0.00000	0.00000	0

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18/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.43362	0.43089			-0.62887	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.50632	0.50359			-0.53798	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.51782	0.51509			-0.52661	0.00000	0.00000	0
18/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.44212	0.43939			-0.61610	0.00000	0.00000	0
18/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
18/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.69832	0.69607			-0.32220	0.00000	0.00000	0
18/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.51512	0.51287			-0.43679	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.74016	0.73822			-0.26291	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.67473	0.67279			-0.28819	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.67056	0.66862			-0.29020	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.73433	0.73239			-0.26480	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.66642	0.66447			-0.29222	0.00000	0.00000	0
18/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.74602	0.74407			-0.26104	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.67229	0.66888			-0.50813	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.52946	0.52605			-0.64524	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.66656	0.66315			-0.51253	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.52519	0.52178			-0.65045	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.53376	0.53034			-0.64003	0.00000	0.00000	0
18/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.66086	0.65744			-0.51694	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.83629	0.83381			-0.29678	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.96019	0.95770			-0.25840	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.83200	0.82952			-0.29839	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.97160	0.96912			-0.25552	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.96589	0.96341			-0.25696	0.00000	0.00000	0
18/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.84059	0.83810			-0.29516	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0