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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 26/03/2020 TO 26/03/2020

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
26/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			-75.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			-0.00002	0.00000	0.00000	0
26/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00461	0.00418			-9.24098	0.00000	0.00000	0
26/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32331	1.32288			-0.03219	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02863	0.02774			-3.11027	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.36463	1.36374			-0.06525	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19582	3.19582			-0.00005	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00002	0.00002			-9.71429	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.96205	0.96023			-0.18975	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.11625	0.11443			-1.57026	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.20045	2.19940			-0.04773	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.03625	0.03520			-2.89732	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.41559	0.41273			-0.68832	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.48979	0.48693			-0.58405	0.00000	0.00000	0

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26/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.41134	0.40848			-0.69574	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.49554	0.49268			-0.57753	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.41987	0.41701			-0.68095	0.00000	0.00000	0
26/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.48407	0.48121			-0.59064	0.00000	0.00000	0
26/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.68008	0.67776			-0.34117	0.00000	0.00000	0
26/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.49688	0.49456			-0.46696	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.65484	0.65285			-0.30400	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.72444	0.72245			-0.27479	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.65068	0.64869			-0.30617	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.73028	0.72829			-0.27280	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.65902	0.65703			-0.30184	0.00000	0.00000	0
26/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.71862	0.71663			-0.27681	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.50156	0.49797			-0.71471	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.63866	0.63507			-0.56129	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.49729	0.49371			-0.72078	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.64439	0.64081			-0.55625	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.50585	0.50227			-0.70869	0.00000	0.00000	0
26/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.63295	0.62937			-0.56638	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.81624	0.81370			-0.31103	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.94584	0.94330			-0.26841	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.81194	0.80941			-0.31276	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.95154	0.94901			-0.26687	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.82054	0.81800			-0.30931	0.00000	0.00000	0
26/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.94014	0.93760			-0.26996	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0