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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 16/03/2020 TO 16/03/2020

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
16/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.00144	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.52615	0.52590			-0.04759	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67410	1.67410			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.00007	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.00009	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.41734	0.41590			-0.34418	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.68419	0.68410			-0.01358	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88410	1.88410			0.00000	0.00000	0.00000	0

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
16/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.00025	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91590	0.91590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.70417	0.70410			-0.00993	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.27533	0.26590			-3.42523	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.00943	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14590	1.14590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.00008	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.69418	0.69410			-0.01161	0.00000	0.00000	0
16/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31763	1.31738			-0.01921	0.00000	0.00000	0
16/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00043	0.00018			-58.33141	0.00000	0.00000	0
16/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01118	0.00930			-16.75719	0.00000	0.00000	0
16/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32988	1.32800			-0.14082	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.03983	0.03695			-7.23343	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.37583	1.37295			-0.20942	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19585	3.19584			-0.00038	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.98367	0.97832			-0.54402	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.52280	0.51476			-1.53764	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.13787	0.13252			-3.88148	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.21372	2.21030			-0.15467	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.04952	0.04610			-6.91407	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.44860	0.44056			-1.79197	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00005	0.00004			-22.49071	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.44437	0.43633			-1.80992	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.51706	0.50903			-1.55378	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.52857	0.52053			-1.52161	0.00000	0.00000	0
16/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.45286	0.44483			-1.77405	0.00000	0.00000	0
16/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.70724	0.70056			-0.94394	0.00000	0.00000	0
16/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.52404	0.51736			-1.27394	0.00000	0.00000	0
16/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.74790	0.74211			-0.77419	0.00000	0.00000	0
16/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.68246	0.67667			-0.84776	0.00000	0.00000	0
16/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0

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16/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.67830	0.67251			-0.85362	0.00000	0.00000	0
16/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.74206	0.73627			-0.77967	0.00000	0.00000	0
16/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.67415	0.66836			-0.85951	0.00000	0.00000	0
16/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.75375	0.74796			-0.76874	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.25756	0.24590			-4.52539	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.01292	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.01166	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.24882	0.23590			-5.19097	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.26640	0.25590			-3.93976	0.00000	0.00000	0
16/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.01050	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.00033	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.00104	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.00041	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.71521	0.71480			-0.05692	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.73513	0.73480			-0.04441	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.57624	0.57520			-0.18026	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.00036	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.72516	0.72480			-0.05031	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.68577	0.67569			-1.46941	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.54294	0.53286			-1.85600	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.68004	0.66996			-1.48182	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.53867	0.52859			-1.87067	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.54723	0.53715			-1.84140	0.00000	0.00000	0
16/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.67433	0.66425			-1.49433	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.97004	0.96266			-0.76103	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.84615	0.83876			-0.87273	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.84186	0.83448			-0.87740	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.98146	0.97408			-0.75260	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.85044	0.84306			-0.86805	0.00000	0.00000	0
16/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.97575	0.96836			-0.75682	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			0.00000	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00011	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00291	0.00280			-3.86385	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00720	0.00720			-0.00083	0.00000	0.00000	0
16/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35370	1.35370			0.00000	0.00000	0.00000	0
16/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
16/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0

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
16/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37370	1.37370			0.00000	0.00000	0.00000	0
16/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36370	1.36370			0.00000	0.00000	0.00000	0
16/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44680	0.44680			-0.00094	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46680	0.46680			-0.00047	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45680	0.45680			-0.00068	0.00000	0.00000	0
16/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00001	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.51971	0.51970			-0.00106	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.53970	0.53970			-0.00059	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.52970	0.52970			-0.00079	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56260	1.56260			0.00000	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55260	1.55260			0.00000	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54260	1.54260			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
16/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
16/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51590	0.51590			-0.00014	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50590	0.50590			-0.00020	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
16/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49590	0.49590			-0.00026	0.00000	0.00000	0
16/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
16/03/2020	QUANTO € / \$ 2020/03/16			Foreign Exchange Future	1.14540	1.14540			0.00000	0.00000	0.00000	0

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Future Open Interest												0
Option Open Interest												0
Total												0