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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 12/05/2020 TO 12/05/2020

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
12/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00075	0.00060			-19.73351	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33675	1.33660			-0.01108	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.87512	0.87340			-0.19649	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.32616	0.32165			-1.38071	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.02932	0.02760			-5.86394	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16635	2.16608			-0.01256	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00215	0.00188			-12.65870	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.25196	0.24745			-1.78733	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.24770	0.24320			-1.81718	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.32047	0.31597			-1.40559	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.33190	0.32740			-1.35618	0.00000	0.00000	0
12/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.25627	0.25177			-1.75771	0.00000	0.00000	0
12/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
12/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.55870	0.55577			-0.52410	0.00000	0.00000	0

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12/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.37550	0.37257			-0.77980	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.62362	0.62128			-0.37432	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.55827	0.55593			-0.41785	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.55402	0.55168			-0.42134	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.61787	0.61553			-0.37754	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.54979	0.54745			-0.42484	0.00000	0.00000	0
12/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.62939	0.62705			-0.37111	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.43973	0.43412			-1.27701	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.29679	0.29117			-1.89420	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.43389	0.42827			-1.29568	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.29263	0.28702			-1.91894	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.30100	0.29537			-1.86966	0.00000	0.00000	0
12/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.42810	0.42247			-1.31457	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.68768	0.68470			-0.43272	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.81161	0.80864			-0.36657	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.68336	0.68038			-0.43553	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.82296	0.81998			-0.36165	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.81728	0.81430			-0.36410	0.00000	0.00000	0
12/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.69201	0.68904			-0.42992	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0