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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 29/05/2020 TO 29/05/2020

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
29/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33600	1.33600			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.85066	0.84974			-0.10833	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.23619	0.22960			-2.79323	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00486	0.00394			-18.94882	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16423	2.16422			-0.00054	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00003	0.00002			-42.08633	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.16199	0.15540			-4.07265	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.15784	0.15125			-4.17042	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.23043	0.22382			-2.86841	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.24204	0.23545			-2.71960	0.00000	0.00000	0
29/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.16623	0.15962			-3.97623	0.00000	0.00000	0
29/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.50611	0.50281			-0.65259	0.00000	0.00000	0

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29/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.32291	0.31961			-1.02282	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.58258	0.58007			-0.43091	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.51726	0.51475			-0.48502	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.51298	0.51047			-0.48938	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.57686	0.57435			-0.43491	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.50873	0.50621			-0.49376	0.00000	0.00000	0
29/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.58833	0.58581			-0.42696	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.32794	0.31979			-2.48512	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.18479	0.17661			-4.42433	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.32189	0.31371			-2.53991	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.18084	0.17269			-4.50659	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.18880	0.18060			-4.34308	0.00000	0.00000	0
29/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.31590	0.30770			-2.59568	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.63537	0.63217			-0.50358	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.75931	0.75611			-0.42133	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.63104	0.62784			-0.50708	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.77064	0.76744			-0.41522	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.76497	0.76177			-0.41827	0.00000	0.00000	0
29/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.63971	0.63651			-0.50010	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0