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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 04/06/2020 TO 04/06/2020

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
04/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84659	0.84626			-0.03789	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.19246	0.18391			-4.44169	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00079	0.00046			-40.84023	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			-0.00001	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.11826	0.10971			-7.22848	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.11424	0.10573			-7.44830	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.18658	0.17800			-4.59963	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.19844	0.18993			-4.28793	0.00000	0.00000	0
04/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.12238	0.11380			-7.01249	0.00000	0.00000	0
04/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
04/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.48588	0.48240			-0.71497	0.00000	0.00000	0
04/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.30268	0.29920			-1.14772	0.00000	0.00000	0
04/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.56734	0.56476			-0.45523	0.00000	0.00000	0
04/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.50203	0.49944			-0.51416	0.00000	0.00000	0

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04/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
04/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.49774	0.49516			-0.51889	0.00000	0.00000	0
04/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.56163	0.55904			-0.45959	0.00000	0.00000	0
04/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.49348	0.49089			-0.52367	0.00000	0.00000	0
04/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.57308	0.57049			-0.45093	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.27415	0.26372			-3.80472	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.13078	0.12029			-8.02293	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.26788	0.25739			-3.91681	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.12705	0.11662			-8.20983	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.13458	0.12404			-7.83855	0.00000	0.00000	0
04/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.26168	0.25114			-4.03138	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.61594	0.61265			-0.53438	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.73989	0.73660			-0.44481	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.61162	0.60833			-0.53820	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.75122	0.74793			-0.43818	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.74554	0.74225			-0.44149	0.00000	0.00000	0
04/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.62029	0.61700			-0.53058	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0