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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 05/06/2020 TO 05/06/2020

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
05/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84626	0.84604			-0.02639	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.18391	0.17484			-4.93573	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00046	0.00024			-48.05251	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.10971	0.10064			-8.27378	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.10573	0.09670			-8.53925	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.17800	0.16888			-5.12314	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.18993	0.18090			-4.75365	0.00000	0.00000	0
05/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.11380	0.10468			-8.01328	0.00000	0.00000	0
05/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.48240	0.47890			-0.72657	0.00000	0.00000	0
05/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.29920	0.29570			-1.17144	0.00000	0.00000	0
05/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.56476	0.56216			-0.45958	0.00000	0.00000	0
05/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.49944	0.49685			-0.51936	0.00000	0.00000	0

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05/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
05/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.49516	0.49256			-0.52418	0.00000	0.00000	0
05/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.55904	0.55645			-0.46399	0.00000	0.00000	0
05/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.49089	0.48830			-0.52899	0.00000	0.00000	0
05/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.57049	0.56790			-0.45518	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.26372	0.25269			-4.18329	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.12029	0.10918			-9.23361	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.25739	0.24628			-4.31522	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.11662	0.10559			-9.45991	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.12404	0.11286			-9.01065	0.00000	0.00000	0
05/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.25114	0.23996			-4.45035	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.61265	0.60934			-0.53988	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.73660	0.73329			-0.44900	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.60833	0.60502			-0.54377	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.74793	0.74462			-0.44228	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.74225	0.73894			-0.44562	0.00000	0.00000	0
05/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.61700	0.61369			-0.53603	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0