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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 12/06/2020 TO 12/06/2020

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
12/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84580	0.84580			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.09632	0.07420			-22.96304	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.02212	0.00000			-100.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.01949	0.00000			-100.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.08921	0.06420			-28.03150	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.10369	0.08420			-18.79555	0.00000	0.00000	0
12/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.02501	0.00000			-100.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.45716	0.45341			-0.82017	0.00000	0.00000	0
12/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.27396	0.27021			-1.36861	0.00000	0.00000	0
12/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.54631	0.54362			-0.49236	0.00000	0.00000	0
12/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.48101	0.47832			-0.55884	0.00000	0.00000	0

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12/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
12/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.47671	0.47402			-0.56424	0.00000	0.00000	0
12/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.54061	0.53792			-0.49723	0.00000	0.00000	0
12/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.47244	0.46975			-0.56964	0.00000	0.00000	0
12/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.55204	0.54935			-0.48750	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.16265	0.14710			-9.56035	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.01740	0.00000			-100.00000	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.15450	0.13710			-11.26145	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.01555	0.00000			-100.00000	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.01942	0.00000			-100.00000	0.00000	0.00000	0
12/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.14652	0.12710			-13.25274	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.58915	0.58572			-0.58177	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.71309	0.70967			-0.48061	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.58482	0.58139			-0.58608	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.72442	0.72099			-0.47314	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.71875	0.71532			-0.47687	0.00000	0.00000	0
12/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.59349	0.59007			-0.57746	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0