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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 22/05/2020 TO 22/05/2020

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
22/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00002	0.00001			-49.50980	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33602	1.33601			-0.00076	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.85915	0.85776			-0.16217	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.27735	0.27192			-1.96064	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.01335	0.01196			-10.43405	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16455	2.16447			-0.00374	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00035	0.00027			-23.36125	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.20315	0.19772			-2.67674	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.19893	0.19350			-2.73025	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.27164	0.26620			-2.00368	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.28313	0.27770			-1.91830	0.00000	0.00000	0
22/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.20744	0.20200			-2.62379	0.00000	0.00000	0
22/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
22/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.52853	0.52540			-0.59259	0.00000	0.00000	0

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22/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.34533	0.34220			-0.90696	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.59984	0.59741			-0.40563	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.53451	0.53207			-0.45493	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.53024	0.52781			-0.45887	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.59411	0.59167			-0.40929	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.52600	0.52356			-0.46285	0.00000	0.00000	0
22/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.60560	0.60316			-0.40202	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.37897	0.37221			-1.78264	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.23594	0.22917			-2.86887	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.37304	0.36627			-1.81450	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.23186	0.22511			-2.91359	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.24007	0.23328			-2.82465	0.00000	0.00000	0
22/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.36717	0.36038			-1.84685	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.65737	0.65427			-0.47179	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.78131	0.77820			-0.39690	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.65304	0.64994			-0.47498	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.79264	0.78954			-0.39132	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.78697	0.78386			-0.39410	0.00000	0.00000	0
22/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.66171	0.65860			-0.46864	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0