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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 02/04/2020 TO 02/04/2020

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
02/04/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00207	0.00180			-13.31467	0.00000	0.00000	0
02/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32077	1.32050			-0.02088	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02257	0.02174			-3.68022	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35857	1.35774			-0.06113	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19581	3.19581			-0.00003	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.94920	0.94735			-0.19481	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.46937	0.46637			-0.63850	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.10340	0.10155			-1.78824	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.19331	2.19233			-0.04457	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.02911	0.02813			-3.35796	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.39517	0.39217			-0.75839	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00001	0.00001			-11.53846	0.00000	0.00000	0

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02/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.39091	0.38792			-0.76695	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.46366	0.46066			-0.64606	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.47511	0.47212			-0.63103	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.39946	0.39646			-0.74990	0.00000	0.00000	0
02/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.66364	0.66125			-0.35974	0.00000	0.00000	0
02/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.48044	0.47805			-0.49692	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.71038	0.70835			-0.28611	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.64497	0.64294			-0.31490	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.64078	0.63875			-0.31719	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.70457	0.70254			-0.28826	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.63661	0.63458			-0.31949	0.00000	0.00000	0
02/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.71621	0.71418			-0.28398	0.00000	0.00000	0
02/04/2020	\$ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.61881	0.61505			-0.60665	0.00000	0.00000	0
02/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
02/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.47597	0.47221			-0.78883	0.00000	0.00000	0
02/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.61307	0.60931			-0.61243	0.00000	0.00000	0
02/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.47171	0.46795			-0.79583	0.00000	0.00000	0
02/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.48026	0.47650			-0.78189	0.00000	0.00000	0
02/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.60736	0.60360			-0.61827	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.79831	0.79572			-0.32466	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.92222	0.91962			-0.28096	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.79401	0.79142			-0.32651	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.93361	0.93102			-0.27769	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.92791	0.92532			-0.27932	0.00000	0.00000	0
02/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.80262	0.80002			-0.32283	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0