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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 08/05/2020 TO 08/05/2020

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
08/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00156	0.00132			-15.04533	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33756	1.33732			-0.01749	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.88217	0.88039			-0.20235	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.34351	0.33926			-1.23557	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.03637	0.03459			-4.90771	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16766	2.16730			-0.01662	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00346	0.00310			-10.41691	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.26931	0.26506			-1.57600	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.26504	0.26080			-1.60092	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.33783	0.33358			-1.25654	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.34924	0.34500			-1.21495	0.00000	0.00000	0
08/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.27363	0.26938			-1.55136	0.00000	0.00000	0
08/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
08/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.57023	0.56737			-0.50103	0.00000	0.00000	0

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
08/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.38703	0.38417			-0.73819	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.63286	0.63056			-0.36310	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.56751	0.56521			-0.40463	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.56326	0.56096			-0.40796	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.62711	0.62481			-0.36617	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.55904	0.55674			-0.41131	0.00000	0.00000	0
08/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.63864	0.63634			-0.36005	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.46138	0.45608			-1.14816	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.31847	0.31316			-1.66501	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.45557	0.45026			-1.16394	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.31428	0.30898			-1.68557	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.32269	0.31739			-1.64460	0.00000	0.00000	0
08/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.44979	0.44449			-1.17988	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.69946	0.69653			-0.41882	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.82339	0.82047			-0.35571	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.69515	0.69222			-0.42148	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.83475	0.83182			-0.35099	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.82906	0.82613			-0.35335	0.00000	0.00000	0
08/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.70379	0.70087			-0.41616	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**