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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 13/05/2020 TO 13/05/2020

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
13/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00060	0.00047			-21.26494	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33660	1.33647			-0.00958	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.87340	0.87171			-0.19450	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.32165	0.31708			-1.42255	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.02760	0.02591			-6.15423	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16608	2.16583			-0.01156	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00188	0.00163			-13.33795	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.24745	0.24288			-1.84911	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.24320	0.23862			-1.88050	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.31597	0.31139			-1.44864	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.32740	0.32282			-1.39687	0.00000	0.00000	0
13/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.25177	0.24719			-1.81804	0.00000	0.00000	0
13/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
13/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.55577	0.55282			-0.53020	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
13/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.37257	0.36962			-0.79092	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.62128	0.61894			-0.37720	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.55593	0.55359			-0.42126	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.55168	0.54934			-0.42479	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.61553	0.61319			-0.38047	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.54745	0.54511			-0.42837	0.00000	0.00000	0
13/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.62705	0.62471			-0.37399	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.43412	0.42841			-1.31401	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.29117	0.28546			-1.96145	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.42827	0.42256			-1.33354	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.28702	0.28131			-1.98745	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.29537	0.28966			-1.93565	0.00000	0.00000	0
13/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.42247	0.41676			-1.35331	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.68470	0.68171			-0.43632	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.80864	0.80565			-0.36939	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.68038	0.67739			-0.43916	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.81998	0.81699			-0.36440	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.81430	0.81131			-0.36688	0.00000	0.00000	0
13/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.68904	0.68605			-0.43350	0.00000	0.00000	0
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>