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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 20/05/2020 TO 20/05/2020

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
20/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00006	0.00004			-39.76898	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33606	1.33604			-0.00180	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.86208	0.86059			-0.17215	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.28788	0.28267			-1.80797	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.01628	0.01479			-9.11710	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16476	2.16464			-0.00521	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00056	0.00044			-20.30969	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.21368	0.20847			-2.43579	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.20944	0.20424			-2.48251	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.28217	0.27696			-1.84587	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.29364	0.28844			-1.77066	0.00000	0.00000	0
20/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.21797	0.21276			-2.38954	0.00000	0.00000	0
20/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
20/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.53473	0.53164			-0.57743	0.00000	0.00000	0

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20/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.35153	0.34844			-0.87836	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.60467	0.60226			-0.39896	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.53934	0.53693			-0.44699	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.53507	0.53266			-0.45085	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.59894	0.59653			-0.40251	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.53083	0.52842			-0.45472	0.00000	0.00000	0
20/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.61043	0.60802			-0.39542	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.39205	0.38557			-1.65092	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.24904	0.24256			-2.60343	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.38614	0.37966			-1.67909	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.24495	0.23847			-2.64237	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.25319	0.24670			-2.56485	0.00000	0.00000	0
20/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.38029	0.37380			-1.70764	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.66353	0.66045			-0.46345	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.78747	0.78439			-0.39044	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.65921	0.65613			-0.46653	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.79881	0.79573			-0.38500	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.79313	0.79005			-0.38772	0.00000	0.00000	0
20/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.66787	0.66479			-0.46036	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0