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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 01/06/2020 TO 01/06/2020

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
01/06/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33600	1.33600			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84974	0.84754			-0.25903	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.22960	0.20828			-9.28181	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00394	0.00174			-55.84280	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16422	2.16420			-0.00066	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00002	0.00000			-88.81988	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.15540	0.13408			-13.71380	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.15125	0.13000			-14.04944	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.22382	0.20246			-9.54383	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.23545	0.21420			-9.02524	0.00000	0.00000	0
01/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.15962	0.13826			-13.38245	0.00000	0.00000	0
01/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.50281	0.49274			-2.00309	0.00000	0.00000	0

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01/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.31961	0.30954			-3.15127	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.58007	0.57247			-1.31047	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.51475	0.50715			-1.47587	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.51047	0.50287			-1.48914	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.57435	0.56675			-1.32272	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.50621	0.49861			-1.50252	0.00000	0.00000	0
01/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.58581	0.57821			-1.29836	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.31979	0.29354			-8.20798	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.17661	0.15026			-14.91903	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.31371	0.28736			-8.39908	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.17269	0.14644			-15.19967	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.18060	0.15416			-14.64115	0.00000	0.00000	0
01/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.30770	0.28126			-8.59345	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.63217	0.62248			-1.53255	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.75611	0.74642			-1.28118	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.62784	0.61815			-1.54324	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.76744	0.75775			-1.26252	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.76177	0.75208			-1.27182	0.00000	0.00000	0
01/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.63651	0.62682			-1.52191	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0