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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 03/06/2020 TO 03/06/2020

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
03/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84701	0.84659			-0.05014	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.20057	0.19246			-4.03979	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00121	0.00079			-35.09337	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			-0.00002	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			-71.42857	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.12637	0.11826			-6.41190	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.12231	0.11424			-6.59779	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.19471	0.18658			-4.17539	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.20651	0.19844			-3.90769	0.00000	0.00000	0
03/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.13051	0.12238			-6.22926	0.00000	0.00000	0
03/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
03/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.48932	0.48588			-0.70373	0.00000	0.00000	0
03/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.30612	0.30268			-1.12488	0.00000	0.00000	0
03/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.56991	0.56734			-0.45100	0.00000	0.00000	0
03/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.50459	0.50203			-0.50906	0.00000	0.00000	0

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03/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
03/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.50031	0.49774			-0.51374	0.00000	0.00000	0
03/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.56419	0.56163			-0.45529	0.00000	0.00000	0
03/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.49605	0.49348			-0.51844	0.00000	0.00000	0
03/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.57565	0.57308			-0.44675	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.28407	0.27415			-3.49123	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.14075	0.13078			-7.08294	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.27785	0.26788			-3.58797	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.13697	0.12705			-7.24070	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.14460	0.13458			-6.92729	0.00000	0.00000	0
03/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.27170	0.26168			-3.68676	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.61922	0.61594			-0.52900	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.74316	0.73989			-0.44072	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.61489	0.61162			-0.53276	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.75449	0.75122			-0.43419	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.74882	0.74554			-0.43745	0.00000	0.00000	0
03/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.62356	0.62029			-0.52526	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**