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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 07/05/2020 TO 07/05/2020

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
07/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00181	0.00156			-14.14298	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33781	1.33756			-0.01915	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.88397	0.88217			-0.20338	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.34770	0.34351			-1.20404	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.03817	0.03637			-4.70983	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16804	2.16766			-0.01763	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00384	0.00346			-9.95288	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.27350	0.26931			-1.53070	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.26923	0.26504			-1.55453	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.34201	0.33783			-1.22414	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.35343	0.34924			-1.18418	0.00000	0.00000	0
07/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.27781	0.27363			-1.50703	0.00000	0.00000	0
07/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
07/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.57307	0.57023			-0.49558	0.00000	0.00000	0

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07/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.38987	0.38703			-0.72845	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.63515	0.63286			-0.36039	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.56979	0.56751			-0.40146	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.56555	0.56326			-0.40474	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.62939	0.62711			-0.36345	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.56133	0.55904			-0.40805	0.00000	0.00000	0
07/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.64093	0.63864			-0.35737	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.46661	0.46138			-1.12000	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.32370	0.31847			-1.61592	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.46080	0.45557			-1.13514	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.31951	0.31428			-1.63565	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.32793	0.32269			-1.59639	0.00000	0.00000	0
07/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.45503	0.44979			-1.15048	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.70238	0.69946			-0.41549	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.82631	0.82339			-0.35310	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.69807	0.69515			-0.41813	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.83767	0.83475			-0.34844	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.83198	0.82906			-0.35077	0.00000	0.00000	0
07/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.70671	0.70379			-0.41286	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0