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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 11/05/2020 TO 11/05/2020

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
11/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00132	0.00075			-43.19988	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33732	1.33675			-0.04268	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.88039	0.87512			-0.59803	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.33926	0.32616			-3.86339	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00310	0.00215			-30.60190	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16730	2.16635			-0.04375	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.03459	0.02932			-15.22191	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.26506	0.25196			-4.94487	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.33358	0.32047			-3.93003	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.26080	0.24770			-5.02380	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.26938	0.25627			-4.86665	0.00000	0.00000	0
11/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.34500	0.33190			-3.79770	0.00000	0.00000	0
11/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
11/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.38417	0.37550			-2.25834	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
11/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.56737	0.55870			-1.52914	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.56521	0.55827			-1.22836	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.63056	0.62362			-1.10181	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.62481	0.61787			-1.11119	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.56096	0.55402			-1.23851	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.63634	0.62939			-1.09250	0.00000	0.00000	0
11/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.55674	0.54979			-1.24870	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.45608	0.43973			-3.58531	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.45026	0.43389			-3.63544	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.31316	0.29679			-5.22701	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.30898	0.29263			-5.29220	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.44449	0.42810			-3.68614	0.00000	0.00000	0
11/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.31739	0.30100			-5.16229	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.82047	0.81161			-1.07930	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.69653	0.68768			-1.27158	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.83182	0.82296			-1.06495	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.69222	0.68336			-1.27971	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.70087	0.69201			-1.26348	0.00000	0.00000	0
11/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.82613	0.81728			-1.07210	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>