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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 19/05/2020 TO 19/05/2020

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
19/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00009	0.00006			-35.94080	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33609	1.33606			-0.00254	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.86360	0.86208			-0.17645	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.29297	0.28788			-1.74032	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.01780	0.01628			-8.55971	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16489	2.16476			-0.00602	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00069	0.00056			-19.00248	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.21877	0.21368			-2.33057	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.21454	0.20944			-2.37448	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.28727	0.28217			-1.77608	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.29874	0.29364			-1.70522	0.00000	0.00000	0
19/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.22307	0.21797			-2.28723	0.00000	0.00000	0
19/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
19/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.53779	0.53473			-0.57018	0.00000	0.00000	0

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19/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.35459	0.35153			-0.86476	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.60708	0.60467			-0.39570	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.54174	0.53934			-0.44313	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.53748	0.53507			-0.44694	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.60134	0.59894			-0.39921	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.53324	0.53083			-0.45076	0.00000	0.00000	0
19/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.61284	0.61043			-0.39221	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.39839	0.39205			-1.59226	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.25540	0.24904			-2.48784	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.39250	0.38614			-1.61883	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.25129	0.24495			-2.52433	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.25956	0.25319			-2.45165	0.00000	0.00000	0
19/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.38666	0.38029			-1.64576	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.66659	0.66353			-0.45935	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.79053	0.78747			-0.38727	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.66227	0.65921			-0.46242	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.80187	0.79881			-0.38192	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.79619	0.79313			-0.38458	0.00000	0.00000	0
19/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.67093	0.66787			-0.45631	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0