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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 02/06/2020 TO 02/06/2020

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
02/06/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33600	1.33600			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84754	0.84701			-0.06257	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.20828	0.20057			-3.70627	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00174	0.00121			-30.46826	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			-0.00005	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			-61.11111	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.13408	0.12637			-5.75726	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.13000	0.12231			-5.91695	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.20246	0.19471			-3.82431	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.21420	0.20651			-3.59108	0.00000	0.00000	0
02/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.13826	0.13051			-5.60014	0.00000	0.00000	0
02/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.49274	0.48932			-0.69287	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
02/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.30954	0.30612			-1.10294	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.57247	0.56991			-0.44684	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.50715	0.50459			-0.50405	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.50287	0.50031			-0.50868	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.56675	0.56419			-0.45104	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.49861	0.49605			-0.51331	0.00000	0.00000	0
02/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.57821	0.57565			-0.44264	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.29354	0.28407			-3.22707	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.15026	0.14075			-6.33342	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.28736	0.27785			-3.31178	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.14644	0.13697			-6.46865	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.15416	0.14460			-6.19993	0.00000	0.00000	0
02/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.28126	0.27170			-3.39821	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.62248	0.61922			-0.52371	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.74642	0.74316			-0.43671	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.61815	0.61489			-0.52743	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.75775	0.75449			-0.43026	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.75208	0.74882			-0.43346	0.00000	0.00000	0
02/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.62682	0.62356			-0.52003	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>