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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 09/06/2020 TO 09/06/2020

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
09/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84581	0.84580			-0.00070	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.14305	0.13008			-9.06704	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00001	0.00000			-93.65079	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.06885	0.05588			-18.83910	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.06517	0.05236			-19.64750	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.13687	0.12376			-9.58232	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.14937	0.13656			-8.57208	0.00000	0.00000	0
09/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.07267	0.05956			-18.04758	0.00000	0.00000	0
09/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.46819	0.46455			-0.77719	0.00000	0.00000	0
09/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.28499	0.28135			-1.27679	0.00000	0.00000	0
09/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.55430	0.55165			-0.47774	0.00000	0.00000	0
09/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.48899	0.48634			-0.54124	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
09/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
09/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.48470	0.48205			-0.54634	0.00000	0.00000	0
09/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.54859	0.54594			-0.48244	0.00000	0.00000	0
09/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.48043	0.47778			-0.55149	0.00000	0.00000	0
09/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.56003	0.55738			-0.47310	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.21459	0.19943			-7.06429	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.07070	0.05531			-21.76993	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.20780	0.19241			-7.40705	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.06749	0.05233			-22.46237	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.07403	0.05842			-21.08760	0.00000	0.00000	0
09/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.20113	0.18552			-7.76189	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.59932	0.59595			-0.56305	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.72327	0.71989			-0.46652	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.59500	0.59162			-0.56718	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.73460	0.73122			-0.45940	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.72892	0.72555			-0.46294	0.00000	0.00000	0
09/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.60367	0.60029			-0.55895	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0