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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 01/04/2020 TO 01/04/2020

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
01/04/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31720	1.31720			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00000	0.00000			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00237	0.00207			-12.57333	0.00000	0.00000	0
01/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32107	1.32077			-0.02255	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02341	0.02257			-3.58832	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35941	1.35857			-0.06178	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19581	3.19581			-0.00003	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.95105	0.94920			-0.19409	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.47234	0.46937			-0.63009	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.10525	0.10340			-1.75383	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.19430	2.19331			-0.04506	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.03010	0.02911			-3.28487	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.39814	0.39517			-0.74752	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00001	0.00001			-11.36364	0.00000	0.00000	0

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01/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.39389	0.39091			-0.75589	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.46663	0.46366			-0.63751	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.47809	0.47511			-0.62277	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.40243	0.39946			-0.73921	0.00000	0.00000	0
01/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.66602	0.66364			-0.35696	0.00000	0.00000	0
01/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.48282	0.48044			-0.49240	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.71241	0.71038			-0.28443	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.64700	0.64497			-0.31295	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.64281	0.64078			-0.31523	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.70660	0.70457			-0.28656	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.63864	0.63661			-0.31752	0.00000	0.00000	0
01/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.71824	0.71621			-0.28233	0.00000	0.00000	0
01/04/2020	\$ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.62253	0.61881			-0.59889	0.00000	0.00000	0
01/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
01/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.47970	0.47597			-0.77734	0.00000	0.00000	0
01/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.61680	0.61307			-0.60456	0.00000	0.00000	0
01/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.47543	0.47171			-0.78419	0.00000	0.00000	0
01/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.48399	0.48026			-0.77053	0.00000	0.00000	0
01/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.61109	0.60736			-0.61027	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.80089	0.79831			-0.32265	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.92480	0.92222			-0.27935	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.79660	0.79401			-0.32447	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.93620	0.93361			-0.27609	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.93049	0.92791			-0.27771	0.00000	0.00000	0
01/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.80520	0.80262			-0.32084	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0