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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 06/04/2020 TO 06/04/2020

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
06/04/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
06/04/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.00154	0.00091			-40.86133	0.00000	0.00000	0
06/04/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.32024	1.31961			-0.04772	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.02092	0.01851			-11.47820	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.35692	1.35451			-0.17692	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19581	3.19580			-0.00006	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.94550	0.93993			-0.58951	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.46335	0.45417			-1.98236	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.09970	0.09413			-5.59044	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.19137	2.18854			-0.12897	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.02717	0.02434			-10.40329	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.38915	0.37997			-2.36033	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00001	0.00000			-33.33333	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.38490	0.37571			-2.38726	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.45764	0.44846			-2.00619	0.00000	0.00000	0
06/04/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.46910	0.45991			-1.95876	0.00000	0.00000	0

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06/04/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.39344	0.38426			-2.33355	0.00000	0.00000	0
06/04/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
06/04/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.65885	0.65160			-1.10104	0.00000	0.00000	0
06/04/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.47565	0.46840			-1.52510	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.70631	0.70016			-0.87122	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.64090	0.63475			-0.95941	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.63671	0.63056			-0.96645	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.70050	0.69435			-0.87778	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.63254	0.62638			-0.97352	0.00000	0.00000	0
06/04/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.71214	0.70598			-0.86470	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.61127	0.59977			-1.88195	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.46843	0.45693			-2.45632	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.60553	0.59403			-1.90018	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.46417	0.45267			-2.47835	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.47272	0.46122			-2.43440	0.00000	0.00000	0
06/04/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.59982	0.58832			-1.91856	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.79312	0.78527			-0.98939	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.91703	0.90918			-0.85547	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.78882	0.78097			-0.99501	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.92842	0.92057			-0.84539	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.92272	0.91487			-0.85042	0.00000	0.00000	0
06/04/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.79743	0.78958			-0.98378	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0