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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 04/05/2020 TO 04/05/2020

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
04/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00381	0.00239			-37.31778	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33981	1.33839			-0.10623	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.89496	0.88760			-0.82245	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.37171	0.35590			-4.25365	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00659	0.00467			-29.12646	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.17079	2.16887			-0.08844	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.04916	0.04180			-14.97256	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.29751	0.28170			-5.31450	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.36603	0.35022			-4.31958	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.29324	0.27743			-5.39124	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.30183	0.28602			-5.23836	0.00000	0.00000	0
04/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.37744	0.36163			-4.18856	0.00000	0.00000	0
04/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
04/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.40657	0.39550			-2.72262	0.00000	0.00000	0

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04/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.58977	0.57870			-1.87689	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.58334	0.57434			-1.54219	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.64871	0.63970			-1.38776	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.64294	0.63394			-1.39923	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.57911	0.57010			-1.55455	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.65449	0.64549			-1.37639	0.00000	0.00000	0
04/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.57489	0.56589			-1.56697	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.49661	0.47685			-3.97758	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.49082	0.47105			-4.02748	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.35372	0.33395			-5.58850	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.34951	0.32975			-5.65166	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.48507	0.46529			-4.07789	0.00000	0.00000	0
04/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.35797	0.33819			-5.52576	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.84359	0.83211			-1.36027	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.71966	0.70818			-1.59485	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.85495	0.84347			-1.34271	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.71535	0.70387			-1.60474	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.72399	0.71251			-1.58498	0.00000	0.00000	0
04/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.84926	0.83778			-1.35147	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0