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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

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

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
05/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00239	0.00209			-12.58209	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33839	1.33809			-0.02247	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.88760	0.88578			-0.20500	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.35590	0.35183			-1.14554	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.04180	0.03998			-4.35311	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16887	2.16845			-0.01965	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00467	0.00425			-9.12302	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.28170	0.27763			-1.44727	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.27743	0.27336			-1.46929	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.35022	0.34614			-1.16418	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.36163	0.35756			-1.12719	0.00000	0.00000	0
05/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.28602	0.28194			-1.42549	0.00000	0.00000	0
05/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
05/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.57870	0.57589			-0.48504	0.00000	0.00000	0

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05/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.39550	0.39269			-0.70971	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.63970	0.63743			-0.35512	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.57434	0.57207			-0.39527	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.57010	0.56783			-0.39847	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.63394	0.63167			-0.35811	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.56589	0.56361			-0.40171	0.00000	0.00000	0
05/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.64549	0.64321			-0.35217	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.47685	0.47176			-1.06770	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.33395	0.32886			-1.52587	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.47105	0.46596			-1.08176	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.32975	0.32466			-1.54399	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.33819	0.33309			-1.50784	0.00000	0.00000	0
05/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.46529	0.46019			-1.09595	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.70818	0.70529			-0.40896	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.83211	0.82922			-0.34798	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.70387	0.70097			-0.41154	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.84347	0.84057			-0.34343	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.83778	0.83489			-0.34570	0.00000	0.00000	0
05/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.71251	0.70962			-0.40639	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0