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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 06/05/2020 TO 06/05/2020

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
06/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00209	0.00181			-13.32121	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33809	1.33781			-0.02081	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.88578	0.88397			-0.20425	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.35183	0.34770			-1.17405	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.03998	0.03817			-4.52522	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16845	2.16804			-0.01865	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00425	0.00384			-9.52538	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.27763	0.27350			-1.48783	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.27336	0.26923			-1.51070	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.34614	0.34201			-1.19341	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.35756	0.35343			-1.15495	0.00000	0.00000	0
06/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.28194	0.27781			-1.46516	0.00000	0.00000	0
06/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
06/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.57589	0.57307			-0.49027	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
06/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.39269	0.38987			-0.71899	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.63743	0.63515			-0.35775	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.57207	0.56979			-0.39832	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.56783	0.56555			-0.40160	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.63167	0.62939			-0.36074	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.56361	0.56133			-0.40485	0.00000	0.00000	0
06/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.64321	0.64093			-0.35475	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.47176	0.46661			-1.09322	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.32886	0.32370			-1.56964	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.46596	0.46080			-1.10780	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.32466	0.31951			-1.58854	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.33309	0.32793			-1.55085	0.00000	0.00000	0
06/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.46019	0.45503			-1.12253	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.70529	0.70238			-0.41219	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.82922	0.82631			-0.35052	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.70097	0.69807			-0.41479	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.84057	0.83767			-0.34591	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.83489	0.83198			-0.34820	0.00000	0.00000	0
06/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.70962	0.70671			-0.40960	0.00000	0.00000	0
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>