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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 15/05/2020 TO 15/05/2020

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
15/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00037	0.00027			-24.96578	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33637	1.33627			-0.00682	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.87003	0.86838			-0.18974	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.31243	0.30769			-1.51453	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.02423	0.02258			-6.81329	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16560	2.16539			-0.00962	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00140	0.00119			-14.89559	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.23823	0.23349			-1.98626	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.23397	0.22924			-2.02109	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.30674	0.30200			-1.54329	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.31817	0.31344			-1.48624	0.00000	0.00000	0
15/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.24254	0.23780			-1.95180	0.00000	0.00000	0
15/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
15/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.54985	0.54687			-0.54287	0.00000	0.00000	0

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15/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.36665	0.36367			-0.81412	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.61659	0.61422			-0.38318	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.55124	0.54888			-0.42831	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.54699	0.54462			-0.43193	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.61084	0.60848			-0.38652	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.54275	0.54039			-0.43558	0.00000	0.00000	0
15/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.62235	0.61999			-0.37986	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.42261	0.41672			-1.39501	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.27966	0.27375			-2.11091	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.41676	0.41085			-1.41649	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.27551	0.26962			-2.13982	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.28385	0.27793			-2.08226	0.00000	0.00000	0
15/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.41095	0.40503			-1.43824	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.67871	0.67570			-0.44375	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.80265	0.79964			-0.37517	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.67439	0.67138			-0.44665	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.81399	0.81098			-0.37005	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.80831	0.80530			-0.37260	0.00000	0.00000	0
15/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.68305	0.68004			-0.44086	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0