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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 21/05/2020 TO 21/05/2020

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
21/05/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.00004	0.00002			-44.10959	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.33604	1.33602			-0.00121	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.86059	0.85915			-0.16741	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.28267	0.27735			-1.88113	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00044	0.00035			-21.75779	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16464	2.16455			-0.00445	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.01479	0.01335			-9.73834	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.20847	0.20315			-2.55067	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.27696	0.27164			-1.92149	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.20424	0.19893			-2.60069	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.21276	0.20744			-2.50129	0.00000	0.00000	0
21/05/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.28844	0.28313			-1.84151	0.00000	0.00000	0
21/05/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
21/05/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.34844	0.34533			-0.89243	0.00000	0.00000	0

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21/05/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.53164	0.52853			-0.58491	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.53693	0.53451			-0.45092	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.60226	0.59984			-0.40227	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.59653	0.59411			-0.40587	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.53266	0.53024			-0.45483	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.60802	0.60560			-0.39870	0.00000	0.00000	0
21/05/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.52842	0.52600			-0.45876	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.38557	0.37897			-1.71420	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.24256	0.23594			-2.72991	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.37966	0.37304			-1.74411	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.23847	0.23186			-2.77158	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.24670	0.24007			-2.68863	0.00000	0.00000	0
21/05/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.37380	0.36717			-1.77443	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.66045	0.65737			-0.46757	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.78439	0.78131			-0.39363	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.65613	0.65304			-0.47071	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.79573	0.79264			-0.38813	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.79005	0.78697			-0.39087	0.00000	0.00000	0
21/05/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.66479	0.66171			-0.46445	0.00000	0.00000	0
Future Open Interest												0
Option Open Interest												0
Total												0