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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 10/06/2020 TO 10/06/2020

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
10/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84580	0.84580			-0.00005	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.13008	0.11500			-11.59056	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.05588	0.04080			-26.98196	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.12376	0.10843			-12.38167	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.05236	0.03757			-28.25974	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.05956	0.04423			-25.72876	0.00000	0.00000	0
10/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.13656	0.12177			-10.83597	0.00000	0.00000	0
10/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.28135	0.27768			-1.30603	0.00000	0.00000	0
10/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.46455	0.46088			-0.79098	0.00000	0.00000	0
10/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.48634	0.48368			-0.54698	0.00000	0.00000	0
10/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.55165	0.54899			-0.48252	0.00000	0.00000	0

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10/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
10/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.54594	0.54328			-0.48727	0.00000	0.00000	0
10/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.48205	0.47939			-0.55219	0.00000	0.00000	0
10/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.55738	0.55472			-0.47781	0.00000	0.00000	0
10/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.47778	0.47512			-0.55741	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.19943	0.18233			-8.57456	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.19241	0.17493			-9.08293	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.05531	0.03783			-31.59674	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.05233	0.03523			-32.67899	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.18552	0.16769			-9.61304	0.00000	0.00000	0
10/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.05842	0.04059			-30.52709	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.71989	0.71650			-0.47112	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.59595	0.59256			-0.56916	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.73122	0.72783			-0.46388	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.59162	0.58823			-0.57334	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.60029	0.59690			-0.56499	0.00000	0.00000	0
10/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.72555	0.72216			-0.46749	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0