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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 11/06/2020 TO 11/06/2020

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
11/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84580	0.84580			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.11500	0.09632			-16.24574	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.04080	0.02212			-45.79069	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.03757	0.01949			-48.12160	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.10843	0.08921			-17.73212	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.12177	0.10369			-14.84612	0.00000	0.00000	0
11/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.04423	0.02501			-43.46848	0.00000	0.00000	0
11/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.46088	0.45716			-0.80532	0.00000	0.00000	0
11/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.27768	0.27396			-1.33663	0.00000	0.00000	0
11/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.54899	0.54631			-0.48737	0.00000	0.00000	0
11/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.48368	0.48101			-0.55286	0.00000	0.00000	0

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11/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
11/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.47939	0.47671			-0.55813	0.00000	0.00000	0
11/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.54328	0.54061			-0.49221	0.00000	0.00000	0
11/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.47512	0.47244			-0.56344	0.00000	0.00000	0
11/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.55472	0.55204			-0.48259	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.18233	0.16265			-10.79230	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.03783	0.01740			-54.01377	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.17493	0.15450			-11.68207	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.03523	0.01555			-55.85826	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.04059	0.01942			-52.15773	0.00000	0.00000	0
11/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.16769	0.14652			-12.62420	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.59256	0.58915			-0.57539	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.71650	0.71309			-0.47582	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.58823	0.58482			-0.57964	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.72783	0.72442			-0.46846	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.72216	0.71875			-0.47213	0.00000	0.00000	0
11/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.59690	0.59349			-0.57116	0.00000	0.00000	0

Future Open Interest

0

Option Open Interest

0

Total

0