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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 26/06/2020 TO 26/06/2020

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
26/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
26/06/2020	\$ / R 2020/07/28	15,37	P	Any day expiry	0.40056	0.39611			-1.10973	0.00000	0.00000	0
26/06/2020	\$ / R 2020/07/28	15,37	C	Any day expiry	0.21736	0.21291			-2.04505	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14	15,35	P	Foreign Exchange Future	0.50726	0.50435			-0.57444	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14	15,34	C	Foreign Exchange Future	0.44198	0.43907			-0.65894	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14	15,35	C	Foreign Exchange Future	0.43766	0.43475			-0.66579	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14	15,34	P	Foreign Exchange Future	0.50158	0.49867			-0.58064	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14	15,36	C	Foreign Exchange Future	0.43337	0.43045			-0.67268	0.00000	0.00000	0
26/06/2020	\$ / R 2020/09/14	15,36	P	Foreign Exchange Future	0.51297	0.51005			-0.56830	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14	20,30	C	Foreign Exchange Future	0.53939	0.53568			-0.68816	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14	20,29	P	Foreign Exchange Future	0.66334	0.65963			-0.55958	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14	20,31	C	Foreign Exchange Future	0.53507	0.53135			-0.69367	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14	20,31	P	Foreign Exchange Future	0.67467	0.67095			-0.55014	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14	20,30	P	Foreign Exchange Future	0.66899	0.66528			-0.55485	0.00000	0.00000	0
26/06/2020	£ / R 2020/09/14	20,29	C	Foreign Exchange Future	0.54374	0.54003			-0.68266	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
Future Open Interest												0
Option Open Interest												0
Total												0