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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 02/07/2020 TO 02/07/2020

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
02/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
02/07/2020	\$ / R 2020/07/28	15,37	P	Any day expiry	0.37284	0.36795			-1.31145	0.00000	0.00000	0
02/07/2020	\$ / R 2020/07/28	15,37	C	Any day expiry	0.18964	0.18475			-2.57839	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14	15,35	P	Foreign Exchange Future	0.48950	0.48647			-0.61874	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14	15,34	C	Foreign Exchange Future	0.42423	0.42120			-0.71361	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14	15,35	C	Foreign Exchange Future	0.41990	0.41687			-0.72130	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14	15,34	P	Foreign Exchange Future	0.48383	0.48080			-0.62570	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14	15,36	C	Foreign Exchange Future	0.41560	0.41257			-0.72905	0.00000	0.00000	0
02/07/2020	\$ / R 2020/09/14	15,36	P	Foreign Exchange Future	0.49520	0.49217			-0.61186	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14	20,30	C	Foreign Exchange Future	0.51676	0.51291			-0.74647	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14	20,29	P	Foreign Exchange Future	0.64071	0.63686			-0.60209	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14	20,31	C	Foreign Exchange Future	0.51244	0.50858			-0.75269	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14	20,31	P	Foreign Exchange Future	0.65204	0.64818			-0.59154	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14	20,30	P	Foreign Exchange Future	0.64636	0.64251			-0.59680	0.00000	0.00000	0
02/07/2020	£ / R 2020/09/14	20,29	C	Foreign Exchange Future	0.52111	0.51726			-0.74028	0.00000	0.00000	0

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Future Open Interest												
0												
Option Open Interest												
0												
Total												
0												
