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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 06/07/2020 TO 06/07/2020

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
06/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
06/07/2020	\$ / R 2020/07/28	15,37	P	Any day expiry	0.36297	0.34746			-4.27315	0.00000	0.00000	0
06/07/2020	\$ / R 2020/07/28	15,37	C	Any day expiry	0.17977	0.16426			-8.62781	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14	15,35	P	Foreign Exchange Future	0.48342	0.47414			-1.91859	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14	15,34	C	Foreign Exchange Future	0.41815	0.40888			-2.21702	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14	15,35	C	Foreign Exchange Future	0.41382	0.40454			-2.24128	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14	15,34	P	Foreign Exchange Future	0.47775	0.46848			-1.94045	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14	15,36	C	Foreign Exchange Future	0.40952	0.40024			-2.26565	0.00000	0.00000	0
06/07/2020	\$ / R 2020/09/14	15,36	P	Foreign Exchange Future	0.48912	0.47984			-1.89693	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14	20,30	C	Foreign Exchange Future	0.50902	0.49721			-2.32050	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14	20,29	P	Foreign Exchange Future	0.63297	0.62116			-1.86625	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14	20,31	C	Foreign Exchange Future	0.50470	0.49289			-2.34005	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14	20,31	P	Foreign Exchange Future	0.64430	0.63249			-1.83303	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14	20,30	P	Foreign Exchange Future	0.63862	0.62681			-1.84959	0.00000	0.00000	0
06/07/2020	£ / R 2020/09/14	20,29	C	Foreign Exchange Future	0.51337	0.50156			-2.30102	0.00000	0.00000	0

