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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

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

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
07/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
07/07/2020	\$ / R 2020/07/28	15,37	P	Any day expiry	0.34746	0.34208			-1.54907	0.00000	0.00000	0
07/07/2020	\$ / R 2020/07/28	15,37	C	Any day expiry	0.16426	0.15888			-3.27674	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14	15,35	P	Foreign Exchange Future	0.47414	0.47101			-0.66130	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14	15,34	C	Foreign Exchange Future	0.40888	0.40575			-0.76651	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14	15,35	C	Foreign Exchange Future	0.40454	0.40141			-0.77507	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14	15,34	P	Foreign Exchange Future	0.46848	0.46535			-0.66899	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14	15,36	C	Foreign Exchange Future	0.40024	0.39710			-0.78368	0.00000	0.00000	0
07/07/2020	\$ / R 2020/09/14	15,36	P	Foreign Exchange Future	0.47984	0.47670			-0.65368	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14	20,30	C	Foreign Exchange Future	0.49721	0.49322			-0.80306	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14	20,29	P	Foreign Exchange Future	0.62116	0.61717			-0.64288	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14	20,31	C	Foreign Exchange Future	0.49289	0.48890			-0.81000	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14	20,31	P	Foreign Exchange Future	0.63249	0.62850			-0.63122	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14	20,30	P	Foreign Exchange Future	0.62681	0.62282			-0.63702	0.00000	0.00000	0
07/07/2020	£ / R 2020/09/14	20,29	C	Foreign Exchange Future	0.50156	0.49757			-0.79618	0.00000	0.00000	0

