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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 23/07/2020 TO 23/07/2020

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
23/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
23/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.23990	0.23057			-3.88769	0.00000	0.00000	0
23/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.05670	0.04737			-16.44995	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.42093	0.41735			-0.84863	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.35568	0.35211			-1.00401	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.35133	0.34775			-1.01675	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.41528	0.41171			-0.85992	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.34701	0.34343			-1.02957	0.00000	0.00000	0
23/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.42661	0.42303			-0.83747	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.42946	0.42492			-1.05848	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.55340	0.54885			-0.82167	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.42516	0.42061			-1.06880	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.56476	0.56021			-0.80461	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.55906	0.55452			-0.81311	0.00000	0.00000	0
23/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.43380	0.42925			-1.04821	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
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>