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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 24/07/2020 TO 24/07/2020

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
24/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
24/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.23057	0.22066			-4.29836	0.00000	0.00000	0
24/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.04737	0.03746			-20.92224	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.41735	0.41375			-0.86397	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.35211	0.34851			-1.02379	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.34775	0.34415			-1.03688	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.41171	0.40811			-0.87559	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.34343	0.33983			-1.05010	0.00000	0.00000	0
24/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.42303	0.41943			-0.85251	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.42492	0.42033			-1.07986	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.54885	0.54426			-0.83626	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.42061	0.41603			-1.09048	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.56021	0.55563			-0.81874	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.55452	0.54993			-0.82748	0.00000	0.00000	0
24/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.42925	0.42466			-1.06926	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