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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 17/08/2020 TO 17/08/2020

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
17/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.32794	0.31353			-4.39356	0.00000	0.00000	0
17/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.26270	0.24829			-5.48616	0.00000	0.00000	0
17/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
17/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.25834	0.24393			-5.57724	0.00000	0.00000	0
17/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.32230	0.30789			-4.47167	0.00000	0.00000	0
17/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.25403	0.23963			-5.66919	0.00000	0.00000	0
17/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.33363	0.31923			-4.31659	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.31124	0.29295			-5.87690	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.43511	0.41680			-4.20784	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.30701	0.28874			-5.95142	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.44661	0.42834			-4.09114	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.44084	0.42255			-4.14919	0.00000	0.00000	0
17/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.31551	0.29720			-5.80290	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