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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 27/08/2020 TO 27/08/2020

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
27/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.19968	0.19363			-3.03135	0.00000	0.00000	0
27/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.26495	0.25891			-2.28224	0.00000	0.00000	0
27/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
27/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.25928	0.25323			-2.33455	0.00000	0.00000	0
27/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.19535	0.18931			-3.09534	0.00000	0.00000	0
27/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.27069	0.26465			-2.23087	0.00000	0.00000	0
27/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.19109	0.18505			-3.16014	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.23137	0.22372			-3.30723	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.35514	0.34747			-2.15861	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.22725	0.21962			-3.36033	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.36685	0.35922			-2.08162	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.36097	0.35332			-2.11983	0.00000	0.00000	0
27/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.23554	0.22787			-3.25468	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>