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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 08/06/2020 TO 08/06/2020

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
08/06/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.84604	0.84581			-0.02779	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19580	3.19580			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.17484	0.14305			-18.18263	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.16420	2.16420			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.00024	0.00001			-97.39022	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.10064	0.06885			-31.58881	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.16888	0.13687			-18.95466	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.09670	0.06517			-32.60961	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.10468	0.07267			-30.57918	0.00000	0.00000	0
08/06/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.18090	0.14937			-17.43171	0.00000	0.00000	0
08/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.29570	0.28499			-3.62226	0.00000	0.00000	0
08/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.47890	0.46819			-2.23659	0.00000	0.00000	0
08/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.49685	0.48899			-1.58186	0.00000	0.00000	0
08/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.56216	0.55430			-1.39894	0.00000	0.00000	0

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08/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
08/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.55645	0.54859			-1.41243	0.00000	0.00000	0
08/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.49256	0.48470			-1.59662	0.00000	0.00000	0
08/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.56790	0.56003			-1.38557	0.00000	0.00000	0
08/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.48830	0.48043			-1.61144	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.25269	0.21459			-15.07873	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.24628	0.20780			-15.62300	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.10918	0.07070			-35.24123	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.10559	0.06749			-36.08559	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.23996	0.20113			-16.18043	0.00000	0.00000	0
08/06/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.11286	0.07403			-34.40257	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.73329	0.72327			-1.36659	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.60934	0.59932			-1.64472	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.74462	0.73460			-1.34599	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.60502	0.59500			-1.65656	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.61369	0.60367			-1.63293	0.00000	0.00000	0
08/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.73894	0.72892			-1.35626	0.00000	0.00000	0

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**