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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 24/06/2020 TO 24/06/2020

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
24/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
24/06/2020	\$ / R 2020/07/28	15,37	P	Any day expiry	0.40926	0.40494			-1.05602	0.00000	0.00000	0
24/06/2020	\$ / R 2020/07/28	15,37	C	Any day expiry	0.22606	0.22174			-1.91181	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14	15,35	P	Foreign Exchange Future	0.51303	0.51016			-0.56107	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14	15,34	C	Foreign Exchange Future	0.44775	0.44488			-0.64252	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14	15,35	C	Foreign Exchange Future	0.44343	0.44056			-0.64914	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14	15,34	P	Foreign Exchange Future	0.50735	0.50448			-0.56704	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14	15,36	C	Foreign Exchange Future	0.43915	0.43627			-0.65575	0.00000	0.00000	0
24/06/2020	\$ / R 2020/09/14	15,36	P	Foreign Exchange Future	0.51875	0.51587			-0.55513	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14	20,30	C	Foreign Exchange Future	0.54675	0.54308			-0.67067	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14	20,29	P	Foreign Exchange Future	0.67070	0.66703			-0.54673	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14	20,31	C	Foreign Exchange Future	0.54242	0.53875			-0.67599	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14	20,31	P	Foreign Exchange Future	0.68202	0.67835			-0.53762	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14	20,30	P	Foreign Exchange Future	0.67635	0.67268			-0.54216	0.00000	0.00000	0
24/06/2020	£ / R 2020/09/14	20,29	C	Foreign Exchange Future	0.55110	0.54743			-0.66538	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>