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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 18/06/2020 TO 18/06/2020

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
18/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
18/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.43405	0.43005			-0.92279	0.00000	0.00000	0
18/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.25085	0.24685			-1.59672	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.52995	0.52717			-0.52444	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.46466	0.46188			-0.59779	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.46035	0.45757			-0.60373	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.52426	0.52148			-0.52983	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.45607	0.45329			-0.60968	0.00000	0.00000	0
18/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.53567	0.53289			-0.51909	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.56830	0.56476			-0.62310	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.69225	0.68871			-0.51152	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.56398	0.56043			-0.62788	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.70358	0.70003			-0.50330	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.69790	0.69436			-0.50739	0.00000	0.00000	0
18/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.57265	0.56911			-0.61835	0.00000	0.00000	0

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<b>Future Open Interest</b>												
											<b>0</b>	
<b>Option Open Interest</b>												
											<b>0</b>	
<b>Total</b>												
											<b>0</b>	